Currency Futures & Options Monthly Statistics

From: 01/02/2010 To: 26/02/2010

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.62030	7.61330	270,896
01/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03000	0.03400	0
01/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.42300	0.42200	0
01/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.37100	1.36400	0
01/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.37000	2.36300	0
01/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.37000	3.36300	0
01/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.63900	0.63500	0
01/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.62000	1.61400	0
01/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.62000	2.61300	0
01/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.62000	3.61300	0
01/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.57000	3.56300	0
01/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.50600	0.50400	0
01/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.47100	1.46400	0
01/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.47000	3.46300	0
01/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.97000	1.96300	0
01/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.97000	2.96300	0
01/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.32100	1.31400	0
01/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.32000	2.31300	0
01/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.32000	3.31300	0
01/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.52000	3.51300	0
01/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.03500	0.03900	0
01/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.46400	0.46200	0
01/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.42100	1.41400	0
01/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.17000	4.16300	0
01/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.12000	4.11300	0
01/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.87000	3.86300	0
01/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.67000	3.66300	0
01/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
01/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
01/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00100	27,500
01/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.02000	4.01300	0
01/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.07000	4.06300	0
01/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.92000	3.91300	0
01/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.11000	0.11500	0
01/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.82800	0.82200	0
01/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.82000	1.81300	0
01/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.82000	2.81300	0
01/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.82000	3.81300	0
01/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.77000	3.76300	0
01/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.72000	3.71300	0
01/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.42000	2.41300	0
01/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.42000	3.41300	0
01/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02200	0.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.34600	0.34600	0
01/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.27100	1.26400	0
01/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.27000	2.26300	0
01/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.27000	3.26300	0
01/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.02300	1.01600	0
01/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.02000	2.01300	0
01/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.02000	3.01300	0
01/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.27600	0.27800	125
01/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.17200	1.16500	0
01/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.17000	2.16300	0
01/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.17000	3.16300	0
01/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01900	0.02200	0
01/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.31000	0.31100	0
01/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.22000	2.21300	0
01/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.22000	3.21300	0
01/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.12200	1.11500	0
01/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.12000	2.11300	0
01/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.12000	3.11300	0
01/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.07200	1.06600	0
01/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.07000	2.06300	0
01/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.07000	3.06300	0
01/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.14400	0.14800	1,147
01/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.92500	0.91900	0
01/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.92000	1.91300	0
01/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.92000	2.91300	0
01/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.12600	0.13100	4,010
01/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.87600	0.87000	0
01/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.87000	1.86300	0
01/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.87000	2.86300	0
01/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.59400	0.59000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.57000	1.56400	0
01/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.57000	2.56300	0
01/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.09600	0.10100	9,000
01/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.78000	0.77400	0
01/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.77000	1.76300	0
01/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.77000	2.76300	0
01/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00400	0.00600	0
01/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.73200	0.72700	0
01/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.72000	1.71300	0
01/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.68600	0.68100	0
01/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.67000	1.66400	0
01/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.67000	2.66300	0
01/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.55000	0.54600	0
01/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.52100	1.51400	0
01/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.52000	2.51300	0
01/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.38400	0.38300	0
01/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.22100	1.21500	0
01/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.72000	2.71300	0
01/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.22000	4.21300	0
01/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.97400	0.96700	0
01/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.47000	2.46300	0
01/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.97000	3.96300	0
01/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.24400	0.24600	8,029
01/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00200	0.00300	16,483
01/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.21400	0.21700	15,890
01/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.18600	0.19000	238
01/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.16400	0.16800	279
01/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.08300	0.08800	5,000
01/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.05400	0.05900	5,000
01/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.02600	0.02900	0
01/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.07200	0.07700	0
01/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.06200	0.06700	40
01/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.04000	0.04500	279
01/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.04700	0.05100	0
01/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01400	0.01700	15,890
01/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01600	0.01900	0
01/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01200	0.01500	0
01/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01000	0.01300	1
01/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	4.08000	4.08700	0
01/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.18000	4.18700	0
01/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.28000	6.28700	0
01/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.33000	4.33700	0
01/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.43000	4.43700	0
01/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.53000	6.53700	0
01/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.18000	2.18800	0
01/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.28000	4.28700	0
01/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.38000	6.38700	0
01/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.98100	1.98800	0
01/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.18000	6.18700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.78100	1.78900	0
01/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.68100	1.68900	0
01/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.88000	5.88700	0
01/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.18600	1.19400	0
01/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.88000	2.88700	0
01/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.58000	5.58700	0
01/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.33400	1.34200	0
01/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.03000	3.03700	0
01/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.73000	5.73700	0
01/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.98000	5.98700	0
01/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.23500	1.24300	0
01/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.93000	2.93700	0
01/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.63000	5.63700	0
01/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.38300	1.39100	0
01/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	6.03000	6.03700	0
01/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.13700	1.14500	0
01/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.53000	5.53700	0
01/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.99000	1.00000	0
01/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.68000	2.68700	0
01/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.78000	2.78700	0
01/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.38000	5.38700	0
01/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.94200	0.95200	0
01/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.33000	5.33700	0
01/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.84600	0.85600	0
01/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.23000	5.23700	0
01/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.89400	0.90400	0
01/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.58000	2.58700	0
01/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.28000	5.28700	0
01/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.52700	0.53800	0
01/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.28000	2.28800	0
01/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.38000	2.38700	0
01/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.48000	2.48700	0
01/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.88000	4.88700	0
01/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.57000	0.58200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.44200	0.45400	0
01/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.78000	4.78700	0
01/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.40200	0.41400	0
01/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	2.03100	2.03800	0
01/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.73000	4.73700	0
01/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.70600	0.71600	0
01/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.08000	5.08700	0
01/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.48400	0.49600	0
01/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.83000	4.83700	0
01/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.36300	0.37500	0
01/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.19400	0.20500	0
01/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.83100	1.83800	0
01/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.93100	1.93800	0
01/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.16600	0.17700	220
01/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.14400	0.15400	0
01/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.63000	4.63700	0
01/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.53200	1.54000	0
01/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.12400	0.13300	200
01/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.03000	5.03700	0
01/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	8.03000	8.03700	0
01/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.78000	7.78700	0
01/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.06400	0.07000	0
01/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.38000	4.38700	0
01/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.03000	0.03300	0
01/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.48000	4.48700	0
01/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.48000	5.48700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.01600	0.01800	500
01/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.01200	0.01400	670
01/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.28400	1.29300	0
01/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.01000	0.01100	5,000
01/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.32600	0.33800	0
01/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.02400	0.02700	0
01/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.43300	1.44100	0
01/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.25600	0.26800	100
01/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.22400	0.23500	562
01/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.08800	1.09700	0
01/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.58000	4.58700	0
01/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.43000	5.43700	0
01/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.09000	0.09800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.79900	0.80900	0
01/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.10600	0.11500	0
01/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.07600	0.08300	0
01/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.75200	0.76300	0
01/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.83000	7.83700	0
01/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.28000	8.28700	0
01/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.23000	6.23700	0
01/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.23000	8.23700	0
01/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00800	0.00900	12,000
01/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.29000	0.30200	0
01/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.18000	8.18700	0
01/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	8.08000	8.08700	0
01/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.93000	7.93700	0
01/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.98000	7.98700	0
01/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.38000	3.38700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.82000	3.82700	0
01/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.23000	2.23800	0
01/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.68000	4.68700	0
01/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.13000	2.13800	0
01/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.33000	2.33800	0
01/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.43000	2.43700	0
01/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.53000	2.53700	0
01/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.63000	2.63700	0
01/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.73000	2.73700	0
01/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.83000	2.83700	0
01/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.93000	4.93700	0
01/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.88100	1.88800	0
01/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.48000	3.48700	0
01/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.58000	3.58700	0
01/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.68000	3.68700	0
01/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.78000	3.78700	0
01/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.88000	3.88700	0
01/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.98000	3.98700	0
01/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	6.08000	6.08700	0
01/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.73100	1.73900	0
01/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.23000	3.23700	0
01/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.33000	3.33700	0
01/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.43000	3.43700	0
01/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.53000	3.53700	0
01/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.63000	3.63700	0
01/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.73000	3.73700	0
01/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.83000	3.83700	0
01/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.93000	5.93700	0
01/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.63200	1.63900	0
01/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.13000	3.13700	0
01/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.83000	5.83700	0
01/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.58200	1.59000	0
01/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.08000	3.08700	0
01/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.18000	3.18700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.28000	3.28700	0
01/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.78000	5.78700	0
01/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.48200	1.49000	0
01/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.98000	2.98700	0
01/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.68000	5.68700	0
01/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.93000	3.93700	0
01/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	4.03000	4.03700	0
01/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.13000	4.13700	0
01/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.23000	4.23700	0
01/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.33000	6.33700	0
01/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	2.08100	2.08800	0
01/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.33000	8.33700	0
01/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.13000	6.13700	0
01/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.13000	8.13700	0
01/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.88000	7.88700	0
01/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.04400	0.04900	5,110
01/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.61500	0.62600	0
01/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.98000	4.98700	0
01/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.48000	6.48700	0
01/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.48000	8.48700	0
01/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.58000	6.58700	0
01/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.58000	8.58700	0
01/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.68000	6.68700	0
01/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.68000	8.68700	0
01/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.78000	6.78700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.78000	8.78700	0
01/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.73000	6.73700	0
01/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.73000	8.73700	0
01/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.93000	6.93700	0
01/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.93000	8.93700	0
01/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.98000	6.98700	0
01/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.98000	8.98700	0
01/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.03900	1.04800	0
01/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.03000	7.03700	0
01/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	9.03000	9.03700	0
01/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.83000	6.83700	0
01/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.83000	8.83700	0
01/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.03600	0.04100	0
01/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.53000	4.53700	0
01/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.53000	8.53700	0
01/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.43000	6.43700	0
01/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.43000	8.43700	0
01/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.01900	0.02200	9,671
01/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.38000	8.38700	0
01/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.05300	0.05900	0
01/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.66000	0.67100	0
01/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.63000	6.63700	0
01/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.63000	8.63700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.88000	6.88700	0
01/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.88000	8.88700	0
01/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.75250	7.74540	39,386
01/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.15500	0.15900	0
01/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.60300	3.59500	0
01/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.55300	3.54500	0
01/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01200	0.01500	0
01/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01300	0.01600	0
01/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.00600	1.99900	0
01/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.00300	2.99600	0
01/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.49300	0.49600	0
01/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.31600	1.31200	0
01/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.30400	2.29800	0
01/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.30300	3.29600	0
01/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.41400	1.40900	0
01/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.40400	2.39700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.40300	3.39600	0
01/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.62400	0.62600	0
01/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.51200	1.50700	0
01/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.50300	3.49500	0
01/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.17400	0.17800	140
01/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.58900	0.59100	0
01/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.46300	1.45800	0
01/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.45400	2.44700	0
01/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.45300	3.44500	0
01/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.14600	0.15000	0
01/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.10500	0.10900	0
01/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.65300	3.64500	0
01/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.15300	4.14500	0
01/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.10300	4.09500	0
01/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.75300	3.74500	0
01/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.77300	0.77400	0
01/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.70900	1.70300	0
01/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.70300	2.69600	0
01/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.70300	3.69500	0
01/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00400	0.00700	0
01/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.95300	3.94500	0
01/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00300	0.00500	0
01/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.80300	3.79500	0
01/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.90300	3.89500	0
01/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.85300	3.84500	0
01/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01400	0.01800	0
01/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01600	0.02000	0
01/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01800	0.02200	0
01/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.16400	0.16800	1,900
01/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01700	0.02100	0
01/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01900	0.02300	0
01/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.19600	0.20000	139
01/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02000	0.02400	0
01/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02300	0.02600	0
01/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02600	0.02900	0
01/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02900	0.03200	0
01/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03200	0.03600	0
01/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03700	0.04000	0
01/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04100	0.04400	0
01/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.23400	0.23800	0
01/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00300	0.00400	26,596
01/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.05500	0.05900	26,596
01/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02100	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02400	0.02800	0
01/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02700	0.03100	0
01/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03400	0.03800	0
01/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03900	0.04200	0
01/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04300	0.04600	0
01/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.24800	0.25200	0
01/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03100	0.03400	0
01/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.05300	4.04500	0
01/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.11100	0.11500	0
01/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.07600	1.07300	0
01/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.05500	2.04900	0
01/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.05300	3.04600	0
01/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.13800	0.14200	0
01/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.46400	0.46700	100
01/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.25500	2.24800	0
01/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.25300	3.24600	0
01/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00300	0.00500	0
01/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00900	0.01200	0
01/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.13100	0.13500	0
01/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.43600	0.43900	0
01/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.22000	1.21600	0
01/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.20500	2.19800	0
01/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.20300	3.19600	0
01/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00800	0.01200	0
01/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.12400	0.12800	0
01/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.17200	1.16800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.15500	2.14800	0
01/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.15300	3.14600	0
01/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00800	0.01100	0
01/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.11700	0.12100	0
01/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.12400	1.12100	0
01/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.10500	2.09900	0
01/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.10300	3.09600	0
01/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00700	0.01000	0
01/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.10000	0.10400	0
01/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.31600	0.31900	21,795
01/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.98400	0.98200	0
01/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.95600	1.95000	0
01/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.95300	2.94600	0
01/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.29800	0.30100	450
01/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.94000	0.93900	0
01/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.90700	1.90000	0
01/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.90300	2.89600	0
01/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00600	0.00900	0
01/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.09000	0.09400	0
01/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.28000	0.28400	55
01/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.89700	0.89600	0
01/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.85700	1.85100	0
01/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.85300	2.84600	0
01/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00400	0.00700	0
01/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01300	0.01700	0
01/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00500	0.00700	0
01/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.69600	0.69700	0
01/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.61000	1.60400	0
01/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.60300	2.59700	0
01/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01500	0.01900	0
01/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.07300	0.07700	0
01/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.22000	0.22400	0
01/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.73400	0.73500	0
01/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.65900	1.65400	0
01/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.65300	2.64600	0
01/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00600	0.00900	0
01/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.26400	0.26700	0
01/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.85500	0.85400	0
01/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.80700	1.80100	0
01/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.80300	2.79600	0
01/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00600	0.01000	0
01/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.08500	0.08900	0
01/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.09400	0.09800	0
01/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00300	0.00500	0
01/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.08100	0.08500	0
01/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.81300	0.81400	0
01/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.75800	1.75200	0
01/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00800	0.01100	0
01/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.06700	0.07000	21,795
01/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.65900	0.66100	0
01/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.56100	1.55500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.55400	2.54700	0
01/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00400	0.00600	0
01/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.06400	0.06700	0
01/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.07700	0.08100	0
01/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.55600	0.55800	0
01/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00900	0.01300	0
01/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.26800	1.26400	0
01/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.75300	2.74600	0
01/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.25300	4.24500	0
01/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00700	0.01000	0
01/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.18400	0.18800	0
01/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.02800	1.02600	0
01/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.50400	2.49700	0
01/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.00300	3.99500	0
01/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.06100	0.06400	0
01/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.40900	0.41200	390
01/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00200	0.00400	0
01/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00300	0.00600	21,978
01/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.07000	0.07400	21,978
01/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05800	0.06100	0
01/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.38400	0.38600	100
01/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00200	0.00400	0
01/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04700	0.05000	0
01/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05100	0.05400	0
01/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.35900	0.36200	600
01/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04500	0.04800	0
01/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04900	0.05200	0
01/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.05300	0.05600	0
01/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.33600	0.33900	33

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.20800	0.21100	0
01/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.60600	0.61600	0
01/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.80000	4.80700	0
01/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.33400	0.34400	0
01/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.75100	1.76100	0
01/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.84700	1.85700	0
01/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.94300	1.95300	0
01/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.30700	0.31700	0
01/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.79900	1.80900	0
01/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.89500	1.90500	0
01/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.45000	4.45900	0
01/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.28200	0.29100	0
01/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.65600	1.66600	0
01/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.46800	1.47900	0
01/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.15100	4.16100	0
01/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.50000	4.50900	0
01/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.25700	0.26700	130
01/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.60900	1.61900	0
01/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02600	0.03100	0
01/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.68200	0.69300	0
01/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.50500	3.51500	0
01/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.49800	6.50500	0
01/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.99800	8.00500	0
01/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01600	0.01900	0
01/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.25700	3.26800	0
01/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.75000	4.75800	0
01/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.24800	6.25500	0
01/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.74800	7.75500	0
01/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.15400	0.16300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.37500	1.38600	0
01/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.56200	1.57200	0
01/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.10200	4.11100	0
01/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.10700	0.11600	0
01/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.51500	1.52500	0
01/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.45600	3.46600	0
01/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.44900	5.45600	0
01/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.06100	0.06900	0
01/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.32900	1.34000	0
01/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.25100	4.26000	0
01/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.24900	5.25600	0
01/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.19200	1.20300	0
01/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.28300	1.29400	0
01/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.60400	3.61500	0
01/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.60000	4.60800	0
01/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.59900	5.60600	0
01/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.05300	0.05900	0
01/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.46200	0.47200	0
01/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.70400	3.71400	0
01/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.69900	5.70600	0
01/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00700	0.00900	0
01/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.08200	0.09000	200
01/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.56800	0.57900	0
01/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.42100	1.43200	0
01/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.86300	2.87400	0
01/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.85300	3.86300	0
01/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.84800	5.85600	0
01/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.09400	0.10200	0
01/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.90300	3.91200	0
01/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.89900	4.90700	0
01/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.89800	5.90600	0
01/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.96100	2.97200	0
01/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.95200	3.96200	0
01/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.94900	4.95700	0
01/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.94800	5.95600	0
01/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.75300	3.76300	0
01/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.74900	5.75600	0
01/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.04500	0.05100	0
01/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.42800	0.43900	0
01/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.23800	1.24900	0
01/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.65400	3.66400	0
01/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.64900	5.65600	0
01/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.03800	0.04400	0
01/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.39600	0.40600	430
01/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.03200	0.03700	0
01/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.36400	0.37400	200
01/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.14800	1.15900	0
01/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.55500	3.56500	0
01/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.55000	4.55800	0
01/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.54900	5.55600	0
01/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.02200	0.02600	0
01/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.01500	1.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.40600	3.41600	0
01/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.39900	5.40600	0
01/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.02000	0.02300	0
01/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.97200	0.98300	0
01/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.35600	3.36700	0
01/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.35100	4.35900	0
01/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.34900	5.35600	0
01/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01800	0.02100	0
01/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.23400	0.24400	0
01/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.92900	0.94000	0
01/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.30700	3.31700	0
01/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.30100	4.31000	0
01/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.29900	5.30600	0
01/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.21200	0.22200	0
01/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.88600	0.89700	0
01/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.02400	0.02800	0
01/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.05900	1.07000	0
01/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.74800	6.75500	0
01/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.80300	3.81300	0
01/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.79800	6.80500	0
01/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.99800	6.00500	0
01/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.94800	7.95500	0
01/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.27900	2.28900	0
01/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.49600	0.50700	0
01/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.99100	2.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.08700	2.09700	0
01/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.18200	2.19300	0
01/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.37500	2.38600	0
01/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.47200	2.48300	0
01/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.56900	2.58000	0
01/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.65000	4.65800	0
01/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.70300	1.71400	0
01/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.40100	4.40900	0
01/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.53200	0.54300	0
01/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.03900	2.04900	0
01/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.13500	2.14500	0
01/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.23000	2.24100	0
01/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.32700	2.33700	0
01/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.42400	2.43400	0
01/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.52100	2.53100	0
01/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.61800	2.62900	0
01/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.70000	4.70800	0
01/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.64400	0.65500	4
01/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.66700	2.67800	0
01/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.76500	2.77600	0
01/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.85000	4.85700	0
01/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.76200	0.77300	0
01/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.71600	2.72700	0
01/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.81400	2.82500	0
01/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.91200	2.92300	0
01/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.99900	5.00700	0
01/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.14800	6.15500	0
01/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.14800	8.15500	0
01/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.74800	9.75500	0
01/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.09800	6.10500	0
01/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.09800	8.10500	0
01/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.20100	4.21000	0
01/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.19800	6.20500	0
01/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.19800	8.20500	0
01/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.05200	4.06100	0
01/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.04800	6.05500	0
01/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.04800	8.05500	0
01/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.00200	4.01200	0
01/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.07100	0.07900	0
01/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.29800	6.30500	0
01/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.29800	8.30500	0
01/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.24800	8.25500	0
01/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.89800	7.90500	0
01/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.84800	7.85500	0
01/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.34800	6.35500	0
01/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.34800	8.35500	0
01/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.84800	6.85500	0
01/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.10300	1.11400	0
01/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.84400	0.85500	0
01/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.01100	0.01300	0
01/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.13700	0.14600	0
01/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.72200	0.73300	0
01/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.04900	5.05700	0
01/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.54800	6.55500	0
01/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01000	0.01200	0
01/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.12200	0.13100	0
01/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.49800	8.50500	0
01/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.01200	0.01400	0
01/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.59800	6.60500	0
01/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.59800	8.60500	0
01/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01400	0.01700	0
01/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.19100	0.20100	0
01/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.69800	6.70500	0
01/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.69800	8.70500	0
01/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.79800	8.80500	0
01/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.74800	8.75500	0
01/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.94800	6.95500	0
01/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.94800	8.95500	0
01/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.01100	3.02100	0
01/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.99800	7.00500	0
01/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.99800	9.00500	0
01/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.06000	3.07000	0
01/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.04800	7.05500	0
01/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.04800	9.05500	0
01/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.84800	8.85500	0
01/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.54800	8.55500	0
01/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.44800	6.45500	0
01/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.44800	8.45500	0
01/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.39800	6.40500	0
01/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.39800	8.40500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.80300	0.81400	0
01/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.88400	7.87660	6,736
01/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.10400	0.10600	0
01/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.10400	1.10200	0
01/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.04300	2.03600	0
01/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.03600	3.02900	0
01/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.03400	4.02700	0
01/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00900	0.01200	0
01/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03400	0.03600	0
01/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.10700	0.10900	0
01/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.49100	0.49200	0
01/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.14800	1.14500	0
01/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.09200	2.08600	0
01/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.08600	3.07900	0
01/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.08400	4.07700	0
01/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.46800	0.46900	409
01/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03200	0.03400	0
01/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.10100	0.10300	0
01/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.44700	0.44800	0
01/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.06000	1.05900	0
01/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.99400	1.98700	0
01/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.98600	2.97900	0
01/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.98400	3.97700	0
01/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03100	0.03300	0
01/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09700	0.10000	0
01/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.42800	0.42900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.02100	1.01900	0
01/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.94500	1.93800	0
01/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.93600	2.92900	0
01/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.93400	3.92700	0
01/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02900	0.03100	0
01/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.09100	0.09300	0
01/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.39200	0.39400	0
01/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.94300	0.94300	0
01/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.84800	1.84100	0
01/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.83700	2.83000	0
01/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.83500	3.82700	0
01/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00700	0.00900	0
01/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02800	0.03000	0
01/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08800	0.09000	0
01/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.37600	0.37700	0
01/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.90600	0.90600	0
01/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.79900	1.79300	0
01/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.78700	2.78000	0
01/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.78500	3.77700	0
01/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02700	0.02900	0
01/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08500	0.08700	0
01/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.36000	0.36200	0
01/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.87000	0.87000	0
01/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.75100	1.74500	0
01/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.73700	2.73000	0
01/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.73500	3.72700	0
01/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02400	0.02700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07700	0.07900	0
01/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.76800	0.76800	0
01/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.60800	1.60200	0
01/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.58800	2.58100	0
01/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.58500	3.57800	0
01/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02500	0.02700	0
01/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.08000	0.08200	0
01/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.33100	0.33300	0
01/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.80100	0.80100	0
01/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.65500	1.65000	0
01/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.63800	2.63100	0
01/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.63500	3.62700	0
01/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02300	0.02500	0
01/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.07200	0.07500	0
01/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.29200	0.29400	585
01/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.70400	0.70500	0
01/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.51300	1.50800	0
01/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.48900	2.48200	0
01/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.48500	3.47800	0
01/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.31700	0.31900	0
01/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01000	0.01200	0
01/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03500	0.03700	0
01/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.11400	0.11600	0
01/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.53800	0.53900	0
01/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.23700	1.23300	0
01/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.19100	2.18400	0
01/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.18600	3.17800	0
01/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.18400	4.17700	0
01/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01000	0.01200	0
01/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03400	0.03600	0
01/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.11000	0.11200	0
01/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.51400	0.51500	0
01/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.19200	1.18900	0
01/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.14200	2.13500	0
01/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.13600	3.12900	0
01/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.13400	4.12700	0
01/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03000	0.03200	0
01/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.09400	0.09600	0
01/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.41000	0.41100	0
01/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.98200	0.98000	0
01/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.89600	1.89000	0
01/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.88700	2.87900	0
01/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.88500	3.87700	0
01/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.08200	0.08500	0
01/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.34500	0.34700	0
01/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.83500	0.83500	0
01/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.70300	1.69700	0
01/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.68700	2.68000	0
01/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.68500	3.67700	0
01/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02400	0.02600	0
01/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07500	0.07700	0
01/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.30400	0.30600	3,000
01/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.73500	0.73600	0
01/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.56000	1.55500	0
01/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.53800	2.53100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.53500	3.52800	0
01/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.14700	0.15000	0
01/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.16400	0.16600	0
01/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.25800	0.26000	500
01/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.22900	0.23200	3,000
01/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.17000	0.17200	0
01/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.18200	0.18500	0
01/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.29800	1.30800	0
01/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.38600	1.39500	0
01/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.04500	1.05500	0
01/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.43000	1.43900	0
01/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.92400	0.93300	0
01/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.56300	1.57300	0
01/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.20100	0.20900	0
01/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.77000	0.77900	0
01/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.54100	2.55000	0
01/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.49000	4.49900	0
01/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.47200	6.48000	0
01/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.46700	8.47400	0
01/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01900	0.02000	0
01/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.15100	0.15800	0
01/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.66100	0.67000	0
01/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.39800	2.40800	0
01/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.34200	4.35100	0
01/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.32300	6.33100	0
01/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.31700	8.32400	0
01/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01200	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.09800	0.10300	0
01/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.52600	0.53400	0
01/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.21000	2.21900	0
01/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.14600	4.15500	0
01/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.12400	6.13300	0
01/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.11700	8.12400	0
01/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.05800	0.06200	0
01/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.38000	0.38800	0
01/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.97600	1.98500	0
01/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.90000	3.90900	0
01/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.87600	5.88500	0
01/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.86700	7.87400	0
01/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00100	0
01/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.05300	0.05600	0
01/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.35400	0.36200	0
01/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.93000	1.93900	0
01/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.85100	3.86000	0
01/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.82600	5.83500	0
01/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.81700	7.82400	0
01/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.73300	0.74200	0
01/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02900	0.03100	0
01/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.22000	0.22800	0
01/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.80800	0.81700	0
01/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.58800	2.59800	0
01/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.53900	4.54800	0
01/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.52100	6.52900	0
01/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.51700	8.52400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.02100	0.02300	0
01/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.16700	0.17400	0
01/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.69700	0.70600	0
01/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.44600	2.45500	0
01/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.39100	4.40000	0
01/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.37200	6.38100	0
01/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.36700	8.37400	0
01/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02400	0.02500	0
01/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.18400	0.19100	0
01/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.49300	2.50200	0
01/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.44000	4.45000	0
01/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.42200	6.43000	0
01/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.41700	8.42400	0
01/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01700	0.01800	0
01/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.13600	0.14300	0
01/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.62600	0.63500	0
01/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.35100	2.36000	0
01/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.29300	4.30200	0
01/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.27300	6.28100	0
01/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.26700	8.27400	0
01/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.12200	0.12900	0
01/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.59200	0.60000	0
01/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.30400	2.31300	0
01/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.24400	4.25300	0
01/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.22300	6.23200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.21700	8.22400	0
01/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01400	0.01400	0
01/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.10900	0.11600	0
01/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.55800	0.56700	0
01/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.25700	2.26600	0
01/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.19500	4.20400	0
01/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.17400	6.18200	0
01/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.16700	8.17400	0
01/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.01100	0.01100	0
01/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08700	0.09200	0
01/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.49400	0.50200	0
01/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.16300	2.17300	0
01/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.09700	4.10600	0
01/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.07400	6.08300	0
01/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.06700	8.07400	0
01/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.01000	0.01000	0
01/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07600	0.08200	0
01/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.46300	0.47100	0
01/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.11700	2.12600	0
01/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.04800	4.05700	0
01/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.02500	6.03400	0
01/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.01700	8.02400	0
01/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.43400	0.44200	0
01/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.06400	0.06800	0
01/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.40700	0.41500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.02300	2.03200	0
01/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.95000	3.95900	0
01/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.92500	5.93500	0
01/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.91700	7.92400	0
01/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.07000	0.07500	0
01/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.07000	2.07900	0
01/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.99900	4.00800	0
01/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.97500	5.98400	0
01/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.96700	7.97400	0
01/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.01470	8.00730	493
01/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03300	0.03400	0
01/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07000	0.07200	0
01/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.17300	0.17400	0
01/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.58100	0.58000	0
01/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.17900	1.17700	0
01/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.08000	2.07400	0
01/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.07000	3.06300	0
01/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.06600	4.05800	0
01/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.38500	0.38600	0
01/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01400	0.01600	0
01/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03200	0.03400	0
01/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06900	0.07100	0
01/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.16800	0.17000	300
01/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.13900	1.13700	0
01/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.03100	2.02500	0
01/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.02100	3.01400	0
01/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.01600	4.00900	0
01/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03100	0.03300	0
01/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06800	0.06900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.16400	0.16500	0
01/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.54100	0.54000	0
01/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.10200	1.10000	0
01/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.98300	1.97700	0
01/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.97100	2.96400	0
01/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.96600	3.95900	0
01/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03100	0.03200	0
01/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06600	0.06800	0
01/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.16000	0.16100	0
01/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.52200	0.52200	0
01/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.06600	1.06400	0
01/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.93600	1.92900	0
01/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.92100	2.91400	0
01/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.91600	3.90900	0
01/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.56000	0.55900	0
01/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01300	0.01500	0
01/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03000	0.03200	0
01/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06500	0.06600	0
01/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.15500	0.15700	0
01/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.50400	0.50400	4,400
01/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.03000	1.02800	0
01/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.88800	1.88200	0
01/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.87200	2.86500	0
01/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.86600	3.85900	0
01/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02900	0.03100	0
01/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06300	0.06500	0
01/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.15100	0.15300	0
01/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.48700	0.48700	0
01/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.99600	0.99400	0
01/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.84100	1.83500	0
01/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.82200	2.81500	0
01/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.81600	3.80900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01200	0.01400	0
01/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02900	0.03000	0
01/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06200	0.06300	0
01/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.14700	0.14900	0
01/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.47100	0.47100	0
01/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.96200	0.96100	0
01/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.79400	1.78900	0
01/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.77300	2.76600	0
01/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.66700	3.66000	0
01/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02100	0.02200	0
01/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04500	0.04600	0
01/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10000	0.10200	0
01/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.28100	0.28200	0
01/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.96500	4.95700	0
01/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.27300	0.27400	330
01/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.21800	0.21900	0
01/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.25800	0.25800	0
01/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.76700	3.75900	0
01/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05700	0.05800	0
01/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.13300	0.13400	0
01/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.41200	0.41200	0
01/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.83600	0.83500	0
01/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.61000	1.60500	0
01/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.57400	2.56700	0
01/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.56700	3.56000	0
01/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01100	0.01300	0
01/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02700	0.02800	0
01/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05800	0.06000	0
01/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.13700	0.13800	0
01/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.42600	0.42600	0
01/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.86600	0.86500	0
01/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.65600	1.65000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.62400	2.61700	0
01/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.61700	3.61000	0
01/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.37300	0.37300	117
01/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02600	0.02700	0
01/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05600	0.05700	0
01/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.13000	0.13100	0
01/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.39800	0.39800	0
01/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.80700	0.80600	0
01/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.56500	1.56000	0
01/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.52500	2.51800	0
01/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.51800	3.51000	0
01/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.45500	0.45500	0
01/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01500	0.01700	0
01/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03400	0.03500	0
01/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07300	0.07400	0
01/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.18100	0.18200	0
01/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.62500	0.62500	0
01/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.26100	1.25800	0
01/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.17900	2.17200	0
01/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.17000	3.16200	0
01/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.16500	4.15800	0
01/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07200	0.07300	0
01/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.17700	0.17800	0
01/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.60300	0.60200	0
01/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.22000	1.21700	0
01/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.13000	2.12300	0
01/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.12000	3.11300	0
01/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.11600	4.10800	0
01/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02800	0.03000	0
01/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06100	0.06200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.14400	0.14500	0
01/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.92900	0.92800	0
01/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.74800	1.74200	0
01/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.72300	2.71600	0
01/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.71700	3.71000	0
01/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02800	0.02900	0
01/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05900	0.06100	0
01/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.14000	0.14100	0
01/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.44000	0.44000	0
01/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.89800	0.89600	0
01/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.70200	1.69600	0
01/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.67300	2.66700	0
01/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03700	0.03900	0
01/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.23300	0.23900	0
01/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.77500	0.78300	0
01/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.47500	2.48400	0
01/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.39400	4.40400	0
01/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.36300	6.37200	0
01/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.34700	8.35600	0
01/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.21400	0.22100	0
01/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.42900	2.43800	0
01/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.34600	4.35500	0
01/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.31300	6.32300	0
01/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.29700	8.30600	0
01/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10500	0.11000	0
01/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.48800	0.49500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.06200	2.07100	0
01/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.95700	3.96600	0
01/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.91800	5.92800	0
01/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.90000	7.90900	0
01/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09600	0.10100	0
01/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.46000	0.46800	0
01/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.01600	2.02500	0
01/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.90800	3.91700	0
01/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.86900	5.87800	0
01/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.85000	7.86000	0
01/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.74000	0.74800	0
01/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.01000	0.01100	0
01/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.05000	0.05300	0
01/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.29200	0.29900	0
01/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.88300	0.89100	0
01/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.61500	2.62400	0
01/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.54100	4.55000	0
01/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.51100	6.52000	0
01/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.49600	8.50500	0
01/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.95800	0.96600	0
01/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.04100	0.04300	0
01/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.25100	0.25800	0
01/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.81100	0.81900	0
01/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.52200	2.53100	0
01/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.44300	4.45300	0
01/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.41200	6.42100	0
01/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.39600	8.40600	0
01/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.04500	0.04800	0
01/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.27100	0.27800	0
01/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.84700	0.85500	0
01/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.56800	2.57700	0
01/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.49200	4.50100	0
01/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.46100	6.47100	0
01/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.44600	8.45500	0
01/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.44300	1.45100	0
01/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.70300	1.71200	0
01/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.35800	1.36700	0
01/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.31600	1.32500	0
01/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.13500	3.14500	0
01/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.08000	5.08900	0
01/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.05600	7.06500	0
01/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02900	0.03200	0
01/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.19700	0.20400	0
01/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.70600	0.71400	0
01/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.38200	2.39200	0
01/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.29700	4.30600	0
01/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.26400	6.27300	0
01/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.24700	8.25700	0
01/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.18100	0.18700	0
01/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.67200	0.68000	0
01/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.33600	2.34600	0
01/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.24800	4.25800	0
01/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.21400	6.22400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.19800	8.20700	0
01/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02300	0.02500	0
01/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.16500	0.17100	0
01/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.63900	0.64700	0
01/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.29000	2.30000	0
01/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.20000	4.20900	0
01/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.16500	6.17500	0
01/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.14800	8.15800	0
01/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.54500	0.55200	0
01/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.02100	0.02200	0
01/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.15100	0.15700	0
01/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.60700	0.61500	0
01/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.24500	2.25400	0
01/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.15100	4.16100	0
01/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.11600	6.12500	0
01/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.09900	8.10800	0
01/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01800	0.02000	0
01/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.13700	0.14300	0
01/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.57600	0.58300	0
01/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.19900	2.20800	0
01/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.10300	4.11200	0
01/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.06600	6.07600	0
01/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.04900	8.05800	0
01/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01600	0.01800	0
01/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.12400	0.13000	0
01/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.15300	2.16300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.05400	4.06400	0
01/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.01700	6.02700	0
01/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.99900	8.00900	0
01/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.92000	0.92900	0
01/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01500	0.01700	0
01/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.11400	0.12000	0
01/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.51600	0.52300	0
01/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.10800	2.11700	0
01/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.00500	4.01500	0
01/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.96800	5.97700	0
01/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.95000	7.95900	0
01/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.13870	12.21170	11,716
01/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.01000	0.01500	0
01/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.05000	0.06800	0
01/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.31600	0.37300	0
01/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.14700	1.22000	0
01/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.14000	2.21300	0
01/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00800	0.01300	0
01/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.03800	0.05300	0
01/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.23600	0.28600	0
01/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	1.00000	1.07300	0
01/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.99000	2.06300	0
01/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00900	0.01300	0
01/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.04200	0.05800	0
01/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.26100	0.31300	0
01/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.04900	1.12200	0
01/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.04000	2.11300	0
01/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.98900	3.06200	0
01/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.02700	0.03900	0
01/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.16400	0.20300	0
01/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.81400	0.88500	0
01/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.79100	1.86400	0
01/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.78900	2.86200	0
01/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.03500	0.04900	0
01/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.21600	0.26000	0
01/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.95200	1.02500	0
01/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.94000	2.01400	0
01/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.93900	3.01200	0
01/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.03200	0.04500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.19700	0.24000	0
01/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.90600	0.97800	0
01/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.89000	1.96400	0
01/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.88900	2.96200	0
01/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.02500	0.03600	0
01/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.15000	0.18600	0
01/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.76900	0.84000	0
01/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.74100	1.81400	0
01/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.73900	2.81200	0
01/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.04600	0.06200	0
01/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.28800	0.34200	0
01/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.09800	1.17100	0
01/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.09000	2.16300	0
01/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.02300	0.03300	0
01/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.13700	0.17100	0
01/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.72500	0.79500	0
01/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.69100	1.76500	0
01/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.68900	2.76200	0
01/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00600	0.01000	0
01/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.03000	0.04200	0
01/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.38900	3.46200	0
01/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.73900	3.81200	0
01/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.08900	3.16200	0
01/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00600	0.00900	0
01/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.78900	3.86200	0
01/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.18900	4.26200	0
01/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.13900	3.21200	0
01/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.13900	4.21200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.28900	4.36200	0
01/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.08900	4.16200	0
01/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.48900	3.56200	0
01/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.98900	4.06200	0
01/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00700	0.01200	0
01/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.93900	4.01200	0
01/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.68900	3.76200	0
01/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.43900	3.51200	0
01/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.18000	0.22000	0
01/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.85900	0.93100	0
01/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.84100	1.91400	0
01/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.83900	2.91200	0
01/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00900	0.01400	0
01/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00200	0.00400	0
01/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.01200	0.01700	0
01/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.06000	0.08000	11,630
01/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.37800	0.43800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.24500	1.31900	0
01/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.23900	2.31300	0
01/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00300	0.00500	0
01/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.01700	0.02500	0
01/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.09500	0.12200	0
01/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.55800	0.62500	0
01/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.49200	1.56600	0
01/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.48900	2.56200	0
01/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00300	0.00500	0
01/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.01400	0.02100	0
01/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.07900	0.10300	0
01/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.48200	0.54600	0
01/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.39300	1.46700	0
01/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.38900	2.46200	0
01/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00400	0.00600	0
01/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.02000	0.02900	0
01/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.11400	0.14400	0
01/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.63900	0.70800	0
01/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.59200	1.66500	0
01/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.58900	2.66200	0
01/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00200	0.00400	0
01/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.01200	0.01900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.06600	0.08700	0
01/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.41100	0.47300	0
01/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.29400	1.36800	0
01/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.28900	2.36200	0
01/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.01100	0.01600	0
01/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.05500	0.07400	0
01/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.34600	0.40500	0
01/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.19600	1.26900	0
01/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.19000	2.26300	0
01/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.01300	0.02000	0
01/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.07200	0.09400	0
01/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.44500	0.50900	0
01/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.34400	1.41700	0
01/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.33900	2.41200	0
01/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00300	0.00500	11,630
01/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.01600	0.02300	0
01/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.08600	0.11200	0
01/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.51900	0.58500	0
01/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.44300	1.51600	0
01/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.43900	2.51200	0
01/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00400	0.00600	0
01/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.01800	0.02700	0
01/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.10400	0.13300	0
01/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.59800	0.66600	0
01/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.54200	1.61600	0
01/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.53900	2.61200	0
01/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00400	0.00700	0
01/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.12500	0.15700	0
01/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.68100	0.75100	0
01/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.64100	1.71500	0
01/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.63900	2.71200	0
01/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.02100	0.03100	0
01/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.53900	3.61200	0
01/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.63900	3.71200	0
01/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.58900	3.66200	0
01/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.33900	3.41200	0
01/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.23900	3.31200	0
01/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.28900	3.36200	0
01/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.18900	3.26200	0
01/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.03900	3.11200	0
01/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.19100	1.13000	0
01/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.16700	2.09800	0
01/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.16200	3.09000	0
01/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.16100	4.08800	0
01/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.16100	5.08800	0
01/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.16100	7.08800	0
01/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.16100	9.08800	0
01/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.03600	0.03300	0
01/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.44800	0.40900	0
01/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.33400	1.27100	0
01/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.31200	3.23900	0
01/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.31100	5.23800	0
01/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.31100	7.23800	0
01/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.31100	9.23800	0
01/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.41100	7.33800	0
01/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.41100	9.33800	0
01/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.46100	7.38800	0
01/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.46100	9.38800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.61100	7.53800	0
01/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.61100	9.53800	0
01/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.71100	7.63800	0
01/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.71100	9.63800	0
01/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.76100	7.68800	0
01/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.76100	9.68800	0
01/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.81100	7.73800	0
01/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.81100	9.73800	0
01/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.19900	0.18000	0
01/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.95700	0.90000	0
01/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.91100	3.83900	0
01/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.91100	5.83800	0
01/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.91100	7.83800	0
01/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.91100	9.83800	0
01/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.66100	7.58800	0
01/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.66100	9.58800	0
01/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.51100	7.43800	0
01/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.51100	9.43800	0
01/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.03000	0.02800	0
01/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.41100	0.37400	0
01/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.28600	1.22400	0
01/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.26200	3.19000	0
01/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.26100	5.18800	0
01/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.26100	7.18800	0
01/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.26100	9.18800	0
01/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01700	0.01600	0
01/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.30800	0.27800	0
01/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.14300	1.08300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.11200	3.04000	0
01/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.11100	5.03800	0
01/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.11100	7.03800	0
01/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.11100	9.03800	0
01/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01300	0.01300	0
01/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.27700	0.24800	0
01/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.09600	1.03700	0
01/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.06200	2.99000	0
01/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.06100	4.98800	0
01/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.06100	6.98800	0
01/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.06100	8.98800	0
01/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02500	0.02300	0
01/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.37500	0.34100	0
01/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.23800	1.17700	0
01/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.21200	3.14000	0
01/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.21100	5.13800	0
01/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.21100	7.13800	0
01/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.21100	9.13800	0
01/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.36100	7.28800	0
01/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.36100	9.28800	0
01/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.01000	0.01000	0
01/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.22200	0.20100	0
01/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.00300	0.94600	0
01/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.97000	1.90100	0
01/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.96100	3.88900	0
01/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.96100	5.88800	0
01/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.96100	7.88800	0
01/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.96100	9.88800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01100	0.01100	0
01/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.24700	0.22400	0
01/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.04900	0.99100	0
01/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.01900	1.95100	0
01/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.01100	3.93900	0
01/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.01100	5.93800	0
01/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.01100	7.93800	0
01/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.01100	9.93800	0
01/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.17700	0.16100	0
01/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.91100	0.85600	0
01/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.87100	1.80300	0
01/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.86100	3.78900	0
01/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.86100	5.78800	0
01/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.86100	7.78800	0
01/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.86100	9.78800	0
01/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.91100	4.83800	0
01/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.91100	6.83800	0
01/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.91100	8.83800	0
01/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.01200	2.94000	0
01/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.01100	4.93800	0
01/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.01100	6.93800	0
01/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.01100	8.93800	0
01/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.96300	2.89100	0
01/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.96100	4.88800	0
01/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.96100	6.88800	0
01/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.96100	8.88800	0
01/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.81100	6.73800	0
01/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.81100	8.73800	0
01/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.71100	6.63800	0
01/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.71100	8.63800	0
01/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.76100	6.68800	0
01/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.76100	8.68800	0
01/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.66100	6.58800	0
01/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.66100	8.58800	0
01/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.41100	6.33800	0
01/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.41100	8.33800	0
01/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.36100	6.28800	0
01/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.36100	8.28800	0
01/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.46100	6.38800	0
01/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.46100	8.38800	0
01/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.38200	1.31900	0
01/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.04200	0.03900	0
01/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.48600	0.44500	0
01/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.36500	2.29500	0
01/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.36200	3.28900	0
01/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.36100	4.28800	0
01/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.36100	5.28800	0
01/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.05900	0.05400	0
01/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.56500	0.52100	0
01/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.47900	1.41500	0
01/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.46500	2.39400	0
01/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.46200	3.38900	0
01/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.46100	4.38800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.46100	5.38800	0
01/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.08000	0.07300	0
01/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.64700	0.60000	0
01/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.57700	1.51100	0
01/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.56400	2.49300	0
01/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.56200	3.48900	0
01/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.56100	4.48800	0
01/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.56100	5.48800	0
01/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.10600	0.09700	0
01/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.73300	0.68200	0
01/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.67400	1.60800	0
01/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.66400	2.59200	0
01/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.66200	3.58900	0
01/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.66100	4.58800	0
01/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.66100	5.58800	0
01/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.15700	0.14300	0
01/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.86600	0.81200	0
01/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.82200	1.75400	0
01/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.81300	2.74100	0
01/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.81100	3.73900	0
01/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.81100	4.73800	0
01/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.81100	5.73800	0
01/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.12200	0.11100	0
01/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.77700	0.72500	0
01/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.72300	1.65700	0
01/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.71300	2.64200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.71200	3.63900	0
01/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.71100	4.63800	0
01/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.71100	5.63800	0
01/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.05000	0.04600	0
01/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.52500	0.48200	0
01/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.43100	1.36700	0
01/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.41500	2.34400	0
01/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.41200	3.33900	0
01/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.41100	4.33800	0
01/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.41100	5.33800	0
01/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.09300	0.08400	0
01/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.69000	0.64100	0
01/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.62500	1.55900	0
01/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.61400	2.54300	0
01/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.61200	3.53900	0
01/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.61100	4.53800	0
01/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.61100	5.53800	0
01/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.06900	0.06300	0
01/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.60600	0.56000	0
01/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.52800	1.46300	0
01/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.51400	2.44300	0
01/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.51200	3.43900	0
01/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.51100	4.43800	0
01/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.51100	5.43800	0
01/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.13900	0.12600	0
01/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.82100	0.76800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.77300	1.70500	0
01/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.76300	2.69200	0
01/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.76100	3.68900	0
01/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.76100	4.68800	0
01/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.76100	5.68800	0
01/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.92000	1.85200	0
01/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.02000	0.01900	0
01/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.34100	0.30800	0
01/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.26100	4.18800	0
01/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.26100	6.18800	0
01/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.26100	8.18800	0
01/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.56100	6.48800	0
01/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.56100	8.48800	0
01/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.31600	2.24600	0
01/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.31100	4.23800	0
01/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.31100	6.23800	0
01/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.31100	8.23800	0
01/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.06800	2.00000	0
01/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.06100	3.98800	0
01/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.06100	5.98800	0
01/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.06100	7.98800	0
01/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.51100	6.43800	0
01/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.51100	8.43800	0
01/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.21700	2.14700	0
01/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.21100	4.13800	0
01/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.21100	6.13800	0
01/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.21100	8.13800	0
01/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.91300	2.84100	0
01/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.61100	6.53800	0
01/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.61100	8.53800	0
01/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.26600	2.19600	0
01/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.34120	12.41570	12,363
01/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03700	0.04500	0
01/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00700	0.00900	0
01/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.04100	0.04900	0
01/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.17000	0.19400	0
01/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.37100	0.41700	0
01/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.76800	1.84400	0
01/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.74900	2.82400	0
01/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.42100	0.47100	8,032
01/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	1.00600	1.07900	0
01/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.91200	1.98700	0
01/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.89700	2.97300	0
01/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03600	0.04400	0
01/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00600	0
01/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.50500	0.56300	0
01/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.17100	1.24700	0
01/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.10700	2.18200	0
01/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.12700	1.20400	0
01/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.05700	2.13300	0
01/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.11400	0.13100	0
01/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.22900	0.26100	0
01/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.52900	0.58900	0
01/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.21500	1.29100	0
01/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.15600	2.23100	0
01/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.03100	0.03800	0
01/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00500	0.00700	0
01/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03500	0.04200	0
01/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03800	0.04600	0
01/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.75800	0.82600	0
01/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.57900	1.65500	0
01/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.55000	2.62600	0
01/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01500	0.01900	0
01/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06700	0.07900	0
01/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.39500	3.47000	0
01/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01700	0.02100	0
01/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.07200	0.08400	0
01/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.49400	3.56900	0
01/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.08300	0.09700	0
01/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.69300	3.76800	0
01/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.99300	4.06700	0
01/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.94300	4.01800	0
01/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.07000	0.08200	0
01/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.44400	3.51900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.01000	0.01300	0
01/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02800	0.03500	0
01/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.05300	0.06300	0
01/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.10700	0.12300	0
01/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.14800	0.16900	0
01/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.21200	0.24200	0
01/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.31500	0.35500	0
01/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.48200	0.53800	0
01/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.12100	0.13900	0
01/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.01000	0.01300	0
01/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02800	0.03400	0
01/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.05100	0.06100	0
01/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.14300	0.16400	0
01/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.20400	0.23300	0
01/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.30200	0.34200	0
01/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.45900	0.51400	0
01/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.13400	0.15300	0
01/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00800	0.01100	11,194
01/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.19700	0.22500	11,194
01/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.10400	0.11900	0
01/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01800	0.02200	0
01/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.07500	0.08700	0
01/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.54400	3.61900	0
01/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01900	0.02500	0
01/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.08000	0.09400	0
01/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.64400	3.71900	0
01/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.59400	3.66900	0
01/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.34500	3.42000	0
01/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01300	0.01600	0
01/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.06000	0.07100	0
01/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.24500	3.32000	0
01/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.29500	3.37000	0
01/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05800	0.06900	0
01/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.19600	3.27100	0
01/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.04600	3.12200	0
01/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.09600	3.17100	0
01/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.09000	0.10400	0
01/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.79300	3.86800	0
01/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.14600	3.22100	0
01/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.14200	4.21700	0
01/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.29200	4.36600	0
01/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.09200	4.16700	0
01/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.16400	0.18800	0
01/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.85900	0.92900	0
01/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.72100	1.79600	0
01/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01400	0.01700	0
01/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.03300	0.04000	0
01/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.06300	0.07400	0
01/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.17600	0.20200	0
01/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.38700	0.43400	0
01/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.93100	1.00200	0
01/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.81600	1.89100	0
01/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.79800	2.87400	0
01/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.11100	0.12700	0
01/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.02200	0.02700	0
01/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.04300	0.05200	0
01/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.58100	0.64300	0
01/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.30400	1.38000	0
01/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.26800	0.30400	0
01/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.63600	0.70000	0
01/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.39400	1.47000	0
01/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.35300	2.42800	0
01/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01200	0.01500	0
01/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.03000	0.03700	0
01/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05600	0.06700	0
01/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.15800	0.18100	0
01/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.34200	0.38500	0
01/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.82400	0.89400	0
01/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.67300	1.74900	0
01/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.64900	2.72500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.72600	0.79300	0
01/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.53300	1.60800	0
01/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.50100	2.57700	0
01/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00700	0.00900	0
01/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.02000	0.02600	0
01/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.23800	0.27100	0
01/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.55500	0.61500	0
01/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.20500	2.28100	0
01/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.02300	0.02800	0
01/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.04500	0.05400	0
01/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.12500	0.14400	0
01/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.25700	0.29200	0
01/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.60800	0.67100	28
01/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.34900	1.42500	0
01/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.30300	2.37900	0
01/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02500	0.03100	0
01/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04800	0.05700	0
01/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.27900	0.31600	0
01/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.66500	0.73000	0
01/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.44000	1.51600	0
01/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.40200	2.47800	0
01/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.29000	0.32800	0
01/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.69500	0.76100	0
01/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.45200	2.52700	0
01/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.01100	0.01400	0
01/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02900	0.03600	0
01/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.05500	0.06500	0
01/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.32800	0.37000	0
01/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.79100	0.86000	0
01/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.62600	1.70200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.60000	2.67500	0
01/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.15300	0.17500	0
01/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01400	0.01800	0
01/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.03400	0.04100	0
01/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.06500	0.07600	0
01/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.19000	0.21700	0
01/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01800	0.02300	0
01/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03900	0.04800	0
01/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.07700	0.09000	0
01/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.22000	0.25100	0
01/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.08400	1.16100	0
01/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	2.00800	2.08400	0
01/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.99700	3.07200	0
01/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00900	0.01200	0
01/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02600	0.03300	0
01/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.10000	0.11600	8,032
01/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.04400	1.11800	0
01/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.96000	2.03500	0
01/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02400	0.03000	0
01/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04600	0.05500	0
01/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.09300	0.10800	0
01/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.18300	0.20900	0
01/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.40400	0.45200	0
01/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.96800	1.04000	0
01/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.86400	1.93900	0
01/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.84800	2.92300	0
01/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01600	0.02000	0
01/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04900	0.05900	0
01/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.13800	0.15800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.44000	0.49100	0
01/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.48600	1.56200	0
01/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.94700	3.02300	0
01/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.44200	4.51600	0
01/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.12900	0.14800	0
01/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01200	0.01600	0
01/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.04200	0.05000	0
01/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.11800	0.13500	0
01/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.35600	0.40100	0
01/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.25900	1.33500	0
01/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.69900	2.77500	0
01/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.19200	4.26700	0
01/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.03200	0.03900	0
01/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.08600	0.10000	0
01/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.24700	0.28100	0
01/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.89400	0.96500	0
01/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.25400	2.33000	0
01/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.74300	3.81800	0
01/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.15300	0.14900	0
01/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.00600	0.96500	0
01/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.34500	2.28400	0
01/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.79100	3.72300	0
01/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.26700	5.19400	0
01/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.76100	6.68700	0
01/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.26000	8.18500	0
01/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06800	0.06900	0
01/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.66500	0.63500	0
01/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.92700	1.86900	0
01/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.35100	3.28400	0
01/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.82100	4.75000	0
01/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.31200	6.23800	0
01/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.81000	7.73600	0
01/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.78800	1.73200	0
01/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04500	0.04600	0
01/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.49900	0.47500	0
01/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.69700	1.64200	0
01/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.10800	3.04300	0
01/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.57500	4.50400	0
01/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.06200	5.98800	0
01/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.56100	7.48600	0
01/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02300	0.02300	0
01/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.12700	0.12400	0
01/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.56300	0.53600	0
01/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.34200	1.29300	0
01/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.25200	2.19200	0
01/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.20500	3.13900	0
01/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.18300	4.11400	0
01/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01900	0.01900	0
01/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.10300	0.10200	0
01/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.15900	2.10000	0
01/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.08500	4.01700	0
01/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.06800	4.99600	0
01/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
01/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01800	0
01/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.09300	0.09500	0
01/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.21700	5.14400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.12900	1.08500	0
01/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.48600	2.42400	0
01/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.44800	3.38200	0
01/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.42700	4.35700	0
01/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.41500	5.34200	0
01/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.29900	1.25100	0
01/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.72400	2.66000	0
01/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.69300	3.62500	0
01/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.67300	4.60200	0
01/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.66400	5.59000	0
01/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.56200	1.50900	0
01/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03500	0.03600	0
01/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.20000	0.19400	0
01/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.73700	0.70400	0
01/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.96400	2.89900	0
01/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.93800	3.87000	0
01/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.92000	4.84800	0
01/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.91300	5.83900	0
01/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01100	0.01100	0
01/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.25400	0.24500	0
01/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.84900	0.81200	0
01/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04900	0.05000	0
01/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.27400	0.26400	0
01/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.88800	0.85000	0
01/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.15700	3.09100	0
01/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.13400	4.06500	0
01/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.11800	5.04500	0
01/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.11200	6.03800	0
01/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05800	0.05900	0
01/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.31700	0.30500	0
01/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.96600	0.92600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.83400	1.77800	0
01/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.25400	3.18800	0
01/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.23200	4.16200	0
01/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.21200	6.13800	0
01/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.36400	0.34900	0
01/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.04700	1.00500	0
01/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.32900	4.26000	0
01/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.31600	5.24300	0
01/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01000	0.01100	0
01/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04200	0.04200	0
01/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.23500	0.22700	0
01/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03200	0.03300	0
01/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.18300	0.17800	0
01/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.70100	0.66900	0
01/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.51700	1.46500	0
01/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.91500	2.85100	0
01/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.88900	3.82100	0
01/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.87100	4.79900	0
01/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.86300	5.78900	0
01/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01200	0.01200	0
01/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05300	0.05400	0
01/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.29500	0.28400	0
01/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.92700	0.88800	0
01/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.16200	6.08800	0
01/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06300	0.06400	0
01/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.34000	0.32700	0
01/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.30200	3.23600	0
01/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.28100	4.21100	0
01/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.26200	6.18800	0
01/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.02000	1.96100	0
01/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02500	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.14000	0.13600	0
01/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.59600	0.56800	0
01/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.38500	1.33600	0
01/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.77200	2.70800	0
01/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.74200	3.67400	0
01/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.72300	4.65100	0
01/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.71400	5.64000	0
01/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.21100	7.13600	0
01/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.20900	9.13500	0
01/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03000	0.03000	0
01/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.16800	0.16300	0
01/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.47300	1.42200	0
01/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.31100	7.23600	0
01/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.30900	9.23400	0
01/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.41100	7.33600	0
01/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.29900	2.23800	0
01/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.21000	8.13500	0
01/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.91100	6.83700	0
01/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.91000	8.83500	0
01/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.01100	6.93600	0
01/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.00900	8.93500	0
01/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.96100	6.88700	0
01/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.95900	8.88500	0
01/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.86700	2.80300	0
01/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.81100	6.73700	0
01/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.81000	8.73500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.71100	6.63700	0
01/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.71000	8.63500	0
01/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.81900	2.75500	0
01/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.77200	4.70000	0
01/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.76000	8.68500	0
01/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.66100	6.58700	0
01/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.66000	8.58500	0
01/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.41200	6.33700	0
01/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.41000	8.33500	0
01/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.43900	2.37800	0
01/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.37800	4.30900	0
01/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.36200	6.28700	0
01/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.36000	8.28500	0
01/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.53400	2.47100	0
01/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.47700	4.40600	0
01/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.46200	6.38700	0
01/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.46000	8.38500	0
01/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.11300	2.05300	0
01/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.25600	1.20900	0
01/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.16700	5.09500	0
01/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.74300	1.68700	0
01/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.46800	0.44800	0
01/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.81100	0.77600	0
01/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.21300	1.16700	0
01/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.65200	1.59800	0
01/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.06000	2.99500	0
01/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.03700	3.96800	0
01/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.01900	4.94700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.01200	5.93800	0
01/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.88000	1.82300	0
01/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.44100	0.42200	0
01/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.77400	0.73900	0
01/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.17100	1.12600	0
01/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.60700	1.55300	0
01/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.06600	2.00700	0
01/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.01200	2.94700	0
01/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	3.98700	3.91900	0
01/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.96900	4.89700	0
01/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.96300	5.88900	0
01/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.15900	9.08500	0
01/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.62900	2.56600	0
01/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.56100	6.48700	0
01/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.56000	8.48500	0
01/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.06000	7.98600	0
01/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.39200	2.33100	0
01/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.31000	8.23500	0
01/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.58100	2.51800	0
01/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.52600	4.45500	0
01/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.51200	6.43700	0
01/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.51000	8.43500	0
01/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.86100	6.78700	0
01/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.86000	8.78500	0
01/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.67600	2.61300	0
01/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.62400	4.55300	0
01/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.61100	6.53700	0
01/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.61000	8.53500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.16100	7.08600	0
01/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.40900	9.33400	0
01/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03800	0.03900	0
01/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.21700	0.21000	0
01/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.49700	3.43000	0
01/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.46500	5.39200	0
01/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.46100	7.38600	0
01/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.45900	9.38400	0
01/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.64400	3.57600	0
01/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.61400	5.54100	0
01/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.61000	7.53600	0
01/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.60900	9.53400	0
01/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.66000	7.58600	0
01/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.65900	9.58400	0
01/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.84000	3.77200	0
01/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.81300	5.73900	0
01/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.80900	9.73400	0
01/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01500	0.01500	0
01/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07400	0.07500	0
01/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.38800	0.37300	0
01/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.08800	1.04500	0
01/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.97300	1.91500	0
01/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.86000	7.78600	0
01/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.85900	9.78400	0
01/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01700	0
01/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08600	0.08800	0
01/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.96000	7.88600	0
01/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.95900	9.88400	0
01/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01600	0.01600	0
01/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.08000	0.08100	0
01/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.41400	0.39700	0
01/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.91000	7.83600	0
01/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.90900	9.83400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.76300	5.69000	0
01/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.76000	7.68600	0
01/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.75900	9.68400	0
01/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.59500	3.52800	0
01/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.56500	5.49100	0
01/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.55900	9.48400	0
01/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02100	0.02100	0
01/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.11500	0.11300	0
01/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.53000	0.50500	0
01/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.11100	7.03600	0
01/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.10900	9.03500	0
01/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.06100	6.98600	0
01/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.05900	8.98500	0
01/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02700	0.02800	0
01/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.63000	0.60100	0
01/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.42900	1.37800	0
01/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.26100	7.18600	0
01/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.25900	9.18400	0
01/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.40000	3.33300	0
01/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.36600	5.29300	0
01/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.36100	7.28600	0
01/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.35900	9.28400	0
01/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.54600	3.47900	0
01/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.51500	5.44100	0
01/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.51100	7.43600	0
01/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.50900	9.43400	0
01/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.01000	7.93600	0
01/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.00900	9.93400	0
01/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.71000	7.63600	0
01/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.70900	9.63400	0
01/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.54130	12.61650	1,236
01/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.54200	0.62200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.56000	0.60000	0
01/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.56300	0.64500	0
01/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.70200	0.70900	0
01/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.79900	0.76400	0
01/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.73100	0.73600	0
01/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08410	0.08390	1,364
01/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00514	0.00506	0
01/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01416	0.01397	0
01/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00123	0.00126	0
01/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00713	0.00736	0
01/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
01/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00104	0.00116	0
01/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08560	0.08540	0
01/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00809	0.00800	0
01/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00397	0.00395	0
01/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01583	0.01566	0
01/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00023	0.00026	0
01/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00837	0.00855	0
01/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00249	0.00260	0
01/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.60870	10.59290	21,042
01/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01600	0.01700	0
01/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.18700	0.18600	0
01/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.96500	0.95100	0
01/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.95900	1.94300	0
01/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.95900	2.94300	0
01/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00200	0.00200	13,636
01/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.02100	0.02200	0
01/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.23500	0.23300	0
01/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.06300	1.04800	0
01/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.05900	2.04300	0
01/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.05900	3.04300	0
01/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.03000	0.03200	0
01/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.32600	0.32100	0
01/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.21200	1.19600	0
01/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.20900	2.19300	0
01/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.20900	3.19300	0
01/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.02700	0.02800	0
01/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.29400	0.29000	0
01/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.16200	1.14700	0
01/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.15900	2.14300	0
01/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.15900	3.14300	0
01/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.20900	0.20700	0
01/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.01400	0.99900	0
01/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	2.00900	1.99300	0
01/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	3.00900	2.99300	0
01/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.03500	0.03600	0
01/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.36000	0.35400	0
01/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.26100	1.24600	0
01/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.25900	2.24300	0
01/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.25900	3.24300	0
01/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.02400	0.02500	24
01/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.26400	0.26000	0
01/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.11300	1.09800	0
01/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.10900	2.09300	0
01/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.10900	3.09300	0
01/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.50900	3.49300	0
01/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.40900	3.39300	0
01/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.31100	1.29600	0
01/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.30900	2.29300	0
01/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.30900	3.29300	0
01/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.35900	3.34300	0
01/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.04400	0.04600	2,700
01/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.43300	0.42500	0
01/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.36100	1.34500	0
01/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.35900	2.34300	0
01/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.45900	3.44300	0
01/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.03900	0.04000	0
01/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.39600	0.38900	0
01/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.51200	0.50200	0
01/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.46000	1.44500	0
01/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.45900	2.44300	0
01/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.07300	0.07400	0
01/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.59600	0.58500	0
01/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.56000	1.54400	0
01/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.55900	2.54300	0
01/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.06500	0.06600	0
01/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.55300	0.54300	0
01/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.51000	1.49400	0
01/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.50900	2.49300	0
01/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.05000	0.05200	0
01/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.47200	0.46300	0
01/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.41000	1.39500	0
01/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.40900	2.39300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.16700	0.16700	0
01/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.91700	0.90300	0
01/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.90900	1.89300	0
01/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.90900	2.89300	0
01/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.01300	0.01300	0
01/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.14900	0.14900	0
01/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.86900	0.85500	0
01/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.85900	1.84400	0
01/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.85900	2.84300	0
01/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.09300	0.09400	0
01/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.68400	0.67200	0
01/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.65900	1.64400	0
01/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.65900	2.64300	0
01/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.08300	0.08300	13,651
01/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.63900	0.62800	0
01/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.61000	1.59400	0
01/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.60900	2.59300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.01000	0.01100	0
01/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.11800	0.11900	0
01/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.77500	0.76200	0
01/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.75900	1.74400	0
01/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.75900	2.74300	0
01/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.13300	0.13300	0
01/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.82200	0.80800	0
01/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.80900	1.79400	0
01/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.80900	2.79300	0
01/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.10500	0.10600	0
01/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.72900	0.71700	0
01/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.70900	1.69400	0
01/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.70900	2.69300	0
01/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.05700	0.05800	0
01/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.59800	0.61500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.54600	1.56200	0
01/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.54200	2.55800	0
01/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.54100	3.55700	0
01/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.54100	4.55700	0
01/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.54100	5.55700	0
01/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.02000	0.02400	0
01/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.39600	0.41300	0
01/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.30000	1.31600	0
01/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.29200	2.30800	0
01/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.29100	3.30700	0
01/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.29100	4.30700	0
01/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.29100	5.30700	0
01/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.01300	0.01500	0
01/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.32400	0.34000	0
01/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.20200	1.21900	0
01/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.19200	2.20800	0
01/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.19100	3.20700	0
01/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.19100	4.20700	0
01/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.19100	5.20700	0
01/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01600	0.01900	0
01/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.35900	0.37600	0
01/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.25100	1.26800	0
01/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.24200	2.25800	0
01/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.24100	3.25700	0
01/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.24100	4.25700	0
01/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.24100	5.25700	0
01/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.03000	0.03500	0
01/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.47400	0.49000	0
01/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.39800	1.41400	0
01/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.39200	2.40800	0
01/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.39100	3.40700	0
01/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.39100	4.40700	0
01/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.39100	5.40700	0
01/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.02500	0.02900	0
01/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.43400	0.45100	0
01/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.34900	1.36500	0
01/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.34200	2.35800	0
01/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.34100	3.35700	0
01/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.34100	4.35700	0
01/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.34100	5.35700	0
01/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.01000	0.01200	0
01/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.29000	0.30600	0
01/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.15400	1.17000	0
01/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.14200	2.15800	0
01/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.14100	3.15700	0
01/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.14100	4.15700	0
01/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.14100	5.15700	0
01/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.25800	0.27400	0
01/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.64100	3.65700	0
01/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.64100	4.65700	0
01/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.64100	5.65700	0
01/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.06300	0.07000	0
01/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.64100	0.65900	0
01/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.59500	1.61200	0
01/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.59200	2.60800	0
01/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.59100	3.60700	0
01/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.59100	4.60700	0
01/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.59100	5.60700	0
01/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.04400	0.05000	0
01/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.55600	0.57300	0
01/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.49200	2.50800	0
01/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.49100	3.50700	0
01/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.49100	4.50700	0
01/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.49100	5.50700	0
01/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.03700	0.04200	0
01/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.51400	0.53100	0
01/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.44700	1.46400	0
01/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.44200	2.45800	0
01/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.44100	3.45700	0
01/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.44100	4.45700	0
01/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.44100	5.45700	0
01/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.05300	0.05900	0
01/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.08700	0.09600	0
01/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.73000	0.74700	0
01/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.69200	2.70800	0
01/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.69100	4.70700	0
01/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.69100	6.70700	0
01/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.69100	8.70700	0
01/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.54100	6.55700	0
01/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.54100	8.55700	0
01/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.49600	1.51300	0
01/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.07400	0.08200	0
01/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.68500	0.70300	0
01/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.64500	1.66100	0
01/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.64200	2.65800	0
01/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.49100	6.50700	0
01/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.49100	8.50700	0
01/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.64100	6.65700	0
01/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.64100	8.65700	0
01/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.59100	6.60700	0
01/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.59100	8.60700	0
01/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.10500	1.12200	0
01/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.09200	2.10900	0
01/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.09100	3.10700	0
01/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.09100	4.10700	0
01/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.09100	5.10700	0
01/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.15500	0.16700	0
01/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.91500	0.93200	0
01/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.89300	1.90900	0
01/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.89100	2.90700	0
01/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.89100	3.90700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.89100	4.90700	0
01/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.10100	0.11100	0
01/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.77600	0.79300	0
01/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.74400	1.76000	0
01/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.74100	2.75800	0
01/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.74100	3.75700	0
01/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.74100	4.75700	0
01/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.74100	6.75700	0
01/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.74100	8.75700	0
01/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.89100	6.90700	0
01/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.89100	8.90700	0
01/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.20000	0.21400	0
01/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.00900	1.02600	0
01/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	2.99100	3.00700	0
01/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	4.99100	5.00700	0
01/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	6.99100	7.00700	0
01/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	8.99100	9.00700	0
01/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.09100	7.10700	0
01/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.09100	9.10700	0
01/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.24100	7.25700	0
01/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.24100	9.25700	0
01/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.34100	7.35700	0
01/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.34100	9.35700	0
01/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.49100	7.50700	0
01/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.49100	9.50700	0
01/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.44100	7.45700	0
01/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.44100	9.45700	0
01/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.19100	7.20700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.19100	9.20700	0
01/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.13500	0.14700	0
01/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.86800	0.88500	0
01/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.84100	2.85700	0
01/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.84100	4.85700	0
01/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.84100	6.85700	0
01/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.84100	8.85700	0
01/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.11700	0.12800	0
01/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.82100	0.83900	0
01/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.79100	2.80800	0
01/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.79100	4.80700	0
01/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.79100	6.80700	0
01/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.79100	8.80700	0
01/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.17600	0.19000	0
01/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.96200	0.97900	0
01/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.94100	2.95700	0
01/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.94100	4.95700	0
01/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.94100	6.95700	0
01/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.94100	8.95700	0
01/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	1.99300	2.00900	0
01/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.14100	7.15700	0
01/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.14100	9.15700	0
01/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.39100	7.40700	0
01/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.39100	9.40700	0
01/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.29100	7.30700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.29100	9.30700	0
01/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.22800	0.24300	0
01/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.05700	1.07400	0
01/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.04100	3.05700	0
01/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.04100	5.05700	0
01/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.04100	7.05700	0
01/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.04100	9.05700	0
01/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.78940	10.77350	12,681
01/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.11400	0.11600	0
01/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.13500	0.13800	0
01/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.12400	0.12600	0
01/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.04000	0.04200	0
01/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.23700	0.23900	25
01/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.66300	0.65800	20
01/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.51000	1.49700	0
01/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.49300	2.47800	0
01/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.49000	3.47400	0
01/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.03000	0.03200	0
01/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.17700	0.18000	0
01/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.48600	0.48400	0
01/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.22500	1.21300	0
01/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.19600	2.18000	0
01/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.19100	3.17500	0
01/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.02700	0.03000	0
01/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.16200	0.16400	0
01/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.43500	0.43400	0
01/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.13200	1.12000	0
01/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.09700	2.08200	0
01/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.09100	3.07500	0
01/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00600	0.00600	0
01/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.03800	0.04100	0
01/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.22500	0.22800	0
01/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.63100	0.62700	0
01/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.46200	1.44900	0
01/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.44400	2.42800	0
01/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.44000	3.42500	0
01/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.03600	0.03900	0
01/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.21500	0.21700	0
01/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.60000	0.59600	0
01/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.41400	1.40100	0
01/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.39400	2.37900	0
01/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.39000	3.37500	0
01/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.03100	0.03400	0
01/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.18600	0.18800	0
01/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.51300	0.51000	0
01/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.27200	1.25900	0
01/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.24500	2.23000	0
01/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.02100	0.02300	0
01/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.31900	0.32000	0
01/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.87900	0.87100	0
01/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.80200	1.78700	0
01/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.79200	2.77600	0
01/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.01800	0.02000	0
01/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.10900	0.11100	0
01/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.27500	0.27600	0
01/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.76700	0.76000	0
01/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.65500	1.64100	0
01/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.64300	2.62700	0
01/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.24100	3.22500	0
01/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.03500	0.03700	0
01/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.20500	0.20700	0
01/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.57000	0.56600	0
01/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.36700	1.35400	0
01/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.34400	2.32900	0
01/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.34000	3.32500	0
01/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.19500	0.19700	0
01/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.54100	0.53800	0
01/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.31900	1.30600	0
01/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.29500	2.27900	0
01/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.29100	3.27500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.02400	0.02600	0
01/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.14100	0.14400	0
01/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.37200	0.37200	0
01/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.00100	0.99000	0
01/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.94900	1.93400	0
01/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.94100	2.92600	0
01/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.02500	0.02700	0
01/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.14800	0.15000	0
01/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.39100	0.39100	0
01/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.04300	1.03200	0
01/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.99800	1.98300	0
01/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.99100	2.97600	0
01/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.02300	0.02500	0
01/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.35300	0.35400	0
01/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.95900	0.95000	0
01/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.90000	1.88500	0
01/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.89200	2.87600	0
01/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.02200	0.02400	0
01/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.12900	0.13200	0
01/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.33600	0.33600	0
01/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.91900	0.91000	0
01/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.85100	1.83600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.84200	2.82600	0
01/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.02600	0.02900	0
01/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.15400	0.15700	0
01/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.41100	0.41100	0
01/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.08600	1.07400	0
01/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.04700	2.03200	0
01/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.04100	3.02600	0
01/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.21100	9.22700	0
01/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04700	0.05100	0
01/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.37200	0.38800	0
01/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.11500	1.13400	0
01/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.98700	3.00600	0
01/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.96500	4.98100	0
01/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.96200	6.97800	0
01/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.96100	8.97700	0
01/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.08000	0.08700	0
01/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.49700	0.51300	0
01/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.29000	1.30900	0
01/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.18300	3.20100	0
01/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.16400	5.18000	0
01/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.16200	7.17800	0
01/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.16100	9.17700	0
01/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.07000	0.07700	0
01/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.46400	0.48100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.13400	3.15200	0
01/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.11400	5.13000	0
01/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.11200	7.12800	0
01/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.11100	9.12700	0
01/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.05400	0.05900	0
01/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.40200	0.41800	0
01/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.15900	1.17700	0
01/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.03600	3.05400	0
01/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.01400	5.03100	0
01/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.01200	7.02800	0
01/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.01100	9.02700	0
01/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.01000	0.01100	0
01/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.06200	0.06700	0
01/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.43300	0.44900	0
01/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.20200	1.22100	0
01/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.08500	3.10300	0
01/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.06400	5.08100	0
01/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.06200	7.07800	0
01/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.06100	9.07700	0
01/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
01/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.03000	0.03300	0
01/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.25200	0.26500	0
01/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.90600	0.92400	0
01/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.74400	2.76200	0
01/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.71600	4.73200	0
01/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.71200	6.72800	0
01/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.71100	8.72700	0
01/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02800	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.23100	0.24300	0
01/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.86600	0.88400	0
01/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.69600	2.71400	0
01/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.66600	4.68300	0
01/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.66200	6.67800	0
01/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.66100	8.67700	0
01/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01600	0.01800	0
01/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.12800	0.13700	0
01/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.63600	0.65300	0
01/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.47000	1.48800	0
01/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.37900	3.39700	0
01/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.36300	5.38000	0
01/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.36200	7.37800	0
01/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.36100	9.37700	0
01/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.09000	0.09800	0
01/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.53000	0.54700	0
01/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.23200	3.25000	0
01/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.21400	5.23000	0
01/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.21200	7.22800	0
01/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.03300	0.03600	0
01/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.27400	0.28700	0
01/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.94700	0.96500	0
01/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.79200	2.81100	0
01/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.76600	4.78200	0
01/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.76200	6.77800	0
01/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.76100	8.77700	0
01/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02500	0.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.21100	0.22300	0
01/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.82600	0.84400	0
01/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.64700	2.66600	0
01/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.61600	4.63300	0
01/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.61200	6.62800	0
01/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.61100	8.62700	0
01/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02300	0.02600	0
01/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.19200	0.20400	0
01/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.78600	0.80500	0
01/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.59900	2.61800	0
01/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.56700	4.58300	0
01/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.56200	6.57800	0
01/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.56100	8.57700	0
01/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04300	0.04700	0
01/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.34600	0.36100	0
01/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.07300	1.09100	0
01/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.93800	2.95700	0
01/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.91500	4.93100	0
01/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.91200	6.92800	0
01/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.91100	8.92700	0
01/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03600	0.04000	0
01/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.29700	0.31100	0
01/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.98800	1.00700	0
01/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.84100	2.85900	0
01/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.81500	4.83200	0
01/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.81200	6.82800	0
01/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.81100	8.82700	0
01/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.02100	0.02400	0
01/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.17400	0.18500	271
01/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.74800	0.76600	0
01/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.55100	2.56900	0
01/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.51700	4.53400	0
01/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.51200	6.52800	0
01/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.51100	8.52700	0
01/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.33500	1.35300	0
01/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.24600	1.26500	0
01/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.42500	1.44300	0
01/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.96410	10.94730	500
01/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.33100	0.33000	0
01/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.03200	1.04800	0
01/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.13650	11.11990	155
01/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01600	0.01600	0
01/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03800	0.03900	0
01/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07600	0.07600	0
01/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.15500	0.15500	0
01/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.37600	0.37500	0
01/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.64300	0.64000	0
01/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.16500	1.15700	0
01/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.98800	1.97500	0
01/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.95400	2.93900	0
01/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.40500	0.40400	0
01/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03700	0.03800	0
01/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.07400	0.07500	0
01/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.15200	0.15200	0
01/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.36600	0.36600	0
01/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.62500	0.62300	0
01/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.13200	1.12500	0
01/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.94300	1.93000	0
01/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.90500	2.89000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01100	0.01100	0
01/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02900	0.03000	0
01/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.06000	0.06000	0
01/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11900	0.11900	0
01/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.26400	0.26400	0
01/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.42700	0.42600	0
01/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.74600	0.74200	0
01/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.34900	1.33900	0
01/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.22400	2.21000	0
01/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.03000	0.03100	0
01/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.06200	0.06200	0
01/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.12300	0.12300	0
01/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.27600	0.27600	0
01/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.45000	0.44900	0
01/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.17100	0.17100	0
01/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.20000	3.18500	0
01/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.43800	0.43700	0
01/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.76900	0.76500	0
01/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.38800	1.37800	0
01/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.27200	2.25800	0
01/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.25000	3.23400	0
01/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.04200	0.04200	0
01/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.08200	0.08300	0
01/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06800	0.06800	0
01/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.13600	0.13600	0
01/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.31700	0.31600	0
01/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.52900	0.52700	0
01/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.95000	0.94400	0
01/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.67800	1.66600	0
01/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.61100	2.59600	0
01/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01900	0.02000	0
01/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04300	0.04400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.08500	0.08600	0
01/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.17800	0.17900	0
01/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.29900	3.28400	0
01/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.04200	0.04300	0
01/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.08400	0.08400	0
01/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.17500	0.17500	0
01/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.79300	0.78900	0
01/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.42800	1.41800	0
01/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.32000	2.30600	0
01/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01800	0.01800	0
01/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.04100	0.04200	0
01/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.08100	0.08200	0
01/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.16800	0.16800	0
01/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.41600	0.41500	0
01/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.72400	0.72000	0
01/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.31000	1.30100	0
01/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.17600	2.16200	0
01/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.15100	3.13500	0
01/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01700	0.01700	0
01/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03900	0.04000	0
01/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07800	0.07900	0
01/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.16100	0.16200	0
01/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.39500	0.39400	0
01/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.68100	0.67800	0
01/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.23400	1.22500	0
01/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.08000	2.06600	0
01/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.05200	3.03700	0
01/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03500	0.03600	0
01/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.07100	0.07200	0
01/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.14400	0.14400	0
01/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.34000	0.34000	0
01/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.57500	0.57200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.03800	1.03100	0
01/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.80900	1.79600	0
01/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.75800	2.74300	0
01/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03400	0.03400	0
01/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.44800	7.46400	0
01/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.42700	9.44400	0
01/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02200	0.02300	0
01/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.07300	0.07600	0
01/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.30200	0.31100	0
01/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.83900	0.85200	0
01/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.60400	1.62000	0
01/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.40800	3.42400	0
01/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.33500	5.35200	0
01/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.29900	7.31600	0
01/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.27800	9.29500	0
01/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01600	0.01700	0
01/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04400	0.04600	0
01/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.19800	0.20500	0
01/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.64500	0.65800	0
01/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.35900	1.37400	0
01/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.12500	3.14200	0
01/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.04200	5.05900	0
01/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.00300	7.02000	0
01/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.98100	8.99700	0
01/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01500	0.01500	0
01/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.04000	0.04200	0
01/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.17400	0.18100	0
01/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.58800	0.60000	0
01/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.28000	1.29500	0
01/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.03200	3.04800	0
01/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.94500	4.96200	0
01/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.90500	6.92200	0
01/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.88200	8.89800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03400	0.03600	0
01/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.14200	0.14800	0
01/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.50700	0.51900	0
01/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.93900	2.95500	0
01/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.84800	4.86400	0
01/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.80600	6.82300	0
01/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.78200	8.79900	0
01/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.89200	2.90900	0
01/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.79900	4.81600	0
01/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.75700	6.77400	0
01/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.73300	8.75000	0
01/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02500	0.02600	0
01/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.09200	0.09600	0
01/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.36400	0.37400	0
01/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.94300	0.95700	0
01/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.73100	1.74600	0
01/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.55000	3.56600	0
01/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.48200	5.49800	0
01/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.89600	4.91300	0
01/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.85600	6.87200	0
01/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.83200	8.84900	0
01/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
01/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03600	0.03800	0
01/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.15200	0.15800	0
01/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.53300	0.54500	0
01/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.20200	1.21700	0
01/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.98500	3.00100	0
01/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.16400	1.17900	0
01/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.99000	2.00600	0
01/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.83700	3.85300	0
01/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.77600	5.79200	0
01/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.74400	7.76100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.72500	9.74200	0
01/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03800	0.04000	0
01/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.16300	0.16900	0
01/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.56000	0.57200	0
01/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.24100	1.25600	0
01/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.07800	2.09400	0
01/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.93300	3.94900	0
01/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.87400	5.89000	0
01/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.84300	7.86000	0
01/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.82500	9.84100	0
01/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01900	0.02000	0
01/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05700	0.06000	0
01/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.24600	0.25500	0
01/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.73900	0.75300	0
01/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.48000	1.49600	0
01/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.26600	3.28200	0
01/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.18800	5.20500	0
01/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.15100	7.16800	0
01/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.12900	9.14600	0
01/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.31900	1.33400	0
01/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.05200	0.05500	0
01/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.22900	0.23700	0
01/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.70700	0.72000	0
01/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.44000	1.45500	0
01/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.21900	3.23500	0
01/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.14000	5.15600	0
01/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.10200	7.11900	0
01/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.08000	9.09600	0
01/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.71330	6.74980	16,024
01/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.91600	0.95300	0
01/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.91300	1.95000	0
01/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.91300	2.95000	0
01/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.91300	3.95000	0
01/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.81800	0.85500	0
01/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.81300	1.85000	0
01/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.81300	2.85000	0
01/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.81300	3.85000	0
01/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.77000	0.80600	0
01/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.76300	1.80000	0
01/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.76300	2.80000	0
01/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.76300	3.80000	0
01/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.86700	0.90400	0
01/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.86300	1.90000	0
01/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.86300	2.90000	0
01/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.86300	3.90000	0
01/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	0.96600	1.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	1.96300	2.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	2.96300	3.00000	0
01/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	3.96300	4.00000	0
01/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.26400	1.30000	0
01/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.26300	2.30000	0
01/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.26300	3.30000	0
01/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.26300	4.30000	0
01/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.06500	1.10100	0
01/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.06300	2.10000	0
01/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.06300	3.10000	0
01/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.06300	4.10000	0
01/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.01500	1.05200	0
01/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.01300	2.05000	0
01/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.01300	3.05000	0
01/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.01300	4.05000	0
01/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.11400	1.15100	0
01/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.11300	2.15000	0
01/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.11300	3.15000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.11300	4.15000	0
01/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.16400	1.20100	0
01/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.16300	2.20000	0
01/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.16300	3.20000	0
01/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.16300	4.20000	0
01/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.21400	1.25100	0
01/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.21300	2.25000	0
01/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.21300	3.25000	0
01/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.21300	4.25000	0
01/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.31400	1.35000	0
01/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.31300	2.35000	0
01/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.31300	3.35000	0
01/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.31300	4.35000	0
01/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.62700	0.66300	0
01/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.72100	0.75800	0
01/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.67400	0.71000	0
01/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.07300	0.08600	0
01/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.10000	0.11600	0
01/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.13500	0.15500	0
01/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.25000	0.28000	0
01/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.32300	0.35600	0
01/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.40300	0.43800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.48900	0.52500	0
01/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.58000	0.61600	0
01/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.53400	0.57000	0
01/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04500	0.05500	0
01/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.06200	0.07400	0
01/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.08600	0.10000	0
01/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.11600	0.13500	0
01/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.15700	0.18300	0
01/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.56300	1.60000	0
01/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.56300	2.60000	0
01/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.56300	3.60000	0
01/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02800	0.03400	0
01/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.46300	1.50000	0
01/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.46300	2.50000	0
01/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.46300	3.50000	0
01/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.21600	0.24600	0
01/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.28500	0.31700	0
01/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.36200	0.39600	0
01/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.44600	0.48100	0
01/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.18500	0.21300	0
01/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.61300	1.65000	0
01/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.61300	2.65000	0
01/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.61300	3.65000	0
01/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05300	0.06400	0
01/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.66300	1.70000	0
01/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.66300	2.70000	0
01/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.66300	3.70000	0
01/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.71300	1.75000	0
01/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.71300	2.75000	0
01/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.71300	3.75000	0
01/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03900	0.04700	0
01/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.47600	0.44700	0
01/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.43700	2.40000	0
01/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.43700	4.40000	0
01/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.43700	6.40000	0
01/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.43700	8.40000	0
01/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.28700	2.25000	0
01/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.28700	4.25000	0
01/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.28700	6.25000	0
01/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.28700	8.25000	0
01/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.39000	0.36400	0
01/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.33700	2.30000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.33700	4.30000	0
01/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.33700	6.30000	0
01/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.33700	8.30000	0
01/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.38700	2.35000	0
01/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.38700	4.35000	0
01/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.38700	6.35000	0
01/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.38700	8.35000	0
01/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.12200	0.11300	0
01/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.03300	0.03100	0
01/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.04900	0.04600	0
01/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.07200	0.06700	0
01/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.10300	0.09600	0
01/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.56500	0.53400	0
01/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.53700	2.50000	0
01/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.53700	4.50000	0
01/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.53700	6.50000	0
01/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.53700	8.50000	0
01/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.14400	0.13300	0
01/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.20300	0.18500	0
01/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.27300	0.25000	0
01/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.34900	0.32400	0
01/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.43200	0.40500	0
01/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.02100	0.02000	0
01/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.01700	0.01600	0
01/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.02600	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.04000	0.03800	0
01/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.06000	0.05600	0
01/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.08700	0.08000	0
01/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.17200	0.15500	0
01/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.23700	0.21600	0
01/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.31000	0.28600	0
01/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.01100	0.01000	0
01/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.01400	0.01300	0
01/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.68800	1.65100	0
01/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.68700	3.65000	0
01/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.68700	5.65000	0
01/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.68700	7.65000	0
01/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.78800	1.75100	0
01/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.78700	3.75000	0
01/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.78700	5.75000	0
01/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.78700	7.75000	0
01/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.83800	1.80100	0
01/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.83700	3.80000	0
01/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.83700	5.80000	0
01/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.83700	7.80000	0
01/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.88800	1.85100	0
01/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.88700	3.85000	0
01/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.88700	5.85000	0
01/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.88700	7.85000	0
01/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.98800	1.95100	0
01/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.98700	3.95000	0
01/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.98700	5.95000	0
01/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.98700	7.95000	0
01/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00200	0.00100	0
01/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.93800	1.90100	0
01/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.93700	3.90000	0
01/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.93700	5.90000	0
01/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.93700	7.90000	0
01/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.73800	1.70100	0
01/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.73700	3.70000	0
01/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.73700	5.70000	0
01/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.73700	7.70000	0
01/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	2.03800	2.00100	0
01/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	4.03700	4.00000	0
01/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	6.03700	6.00000	0
01/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	8.03700	8.00000	0
01/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.13700	2.10100	0
01/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.13700	4.10000	0
01/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.13700	6.10000	0
01/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.13700	8.10000	0
01/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00700	0.00600	0
01/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.23700	2.20000	0
01/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.23700	4.20000	0
01/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.23700	6.20000	0
01/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.23700	8.20000	0
01/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.18700	2.15100	0
01/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.18700	4.15000	0
01/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.18700	6.15000	0
01/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.18700	8.15000	0
01/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.08700	2.05100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.08700	4.05000	0
01/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.08700	6.05000	0
01/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.08700	8.05000	0
01/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.76080	6.79850	431
01/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02700	0.03000	0
01/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.35700	0.38200	0
01/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.17000	1.20700	0
01/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.16200	2.20000	0
01/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.16100	3.19900	0
01/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.16100	4.19900	0
01/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02900	0.03100	0
01/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.38600	0.41200	0
01/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.21900	1.25600	0
01/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.21200	2.24900	0
01/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.21100	3.24900	0
01/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.21100	4.24900	0
01/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.03000	0.03300	0
01/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.41600	0.44300	0
01/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.26800	1.30600	0
01/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.26200	2.29900	0
01/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.26100	3.29900	0
01/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.26100	4.29900	0
01/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.30300	0.32700	0
01/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02100	0.02300	0
01/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.24000	0.25800	0
01/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.92900	0.96500	0
01/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.91300	1.95000	0
01/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.91100	2.94900	0
01/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.91100	3.94900	0
01/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02400	0.02600	0
01/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.27900	0.30200	0
01/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.02300	1.06000	0
01/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.01200	2.05000	0
01/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.01100	3.04900	0
01/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.01100	4.04900	0
01/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01100	0.01300	0
01/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.13400	0.14500	0
01/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.59000	0.62100	0
01/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.51500	1.55300	0
01/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.51100	2.54900	0
01/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.51100	3.54900	0
01/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01200	0.01400	0
01/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14400	0.15500	0
01/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.62800	0.66000	0
01/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.56500	1.60200	0
01/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.56100	2.59900	0
01/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.56100	3.59900	0
01/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01500	0.01700	0
01/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.17900	0.19300	0
01/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.75200	0.78500	0
01/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.71400	1.75100	0
01/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.71100	2.74900	0
01/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.71100	3.74900	0
01/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01900	0.02200	0
01/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.22300	0.24000	0
01/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.88400	0.91900	0
01/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.86300	1.90100	0
01/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.86100	2.89900	0
01/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.86100	3.89900	0
01/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02200	0.02500	0
01/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.25900	0.27800	0
01/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.97600	1.01200	0
01/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.96300	2.00000	0
01/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.96100	2.99900	0
01/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.96100	3.99900	0
01/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.32900	0.35400	0
01/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.12100	1.15800	0
01/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.11200	2.15000	0
01/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.11100	3.14900	0
01/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.11100	4.14900	0
01/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01300	0.01500	0
01/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.15500	0.16700	0
01/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.66800	0.70100	0
01/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.61400	1.65200	0
01/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.61100	2.64900	0
01/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.61100	3.64900	0
01/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01400	0.01600	0
01/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.16600	0.17900	0
01/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.70900	0.74300	0
01/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.66400	1.70200	0
01/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.66100	2.69900	0
01/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.66100	3.69900	0
01/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01700	0.01900	0
01/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.19300	0.20700	0
01/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.79500	0.82900	0
01/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.76300	1.80100	0
01/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.76100	2.79900	0
01/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.76100	3.79900	0
01/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01800	0.02000	0
01/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.20700	0.22300	0
01/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.83900	0.87400	0
01/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.81300	1.85100	0
01/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.81100	2.84900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.81100	3.84900	0
01/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.44000	4.40300	0
01/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.43900	6.40200	0
01/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.43900	8.40200	0
01/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.02800	0.02600	0
01/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.39600	0.37500	0
01/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.20700	2.17200	0
01/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.19000	4.15300	0
01/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.18900	6.15200	0
01/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.18900	8.15200	0
01/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.03400	0.03100	0
01/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.43200	0.40900	0
01/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.25600	2.22100	0
01/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.24000	4.20300	0
01/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.23900	6.20200	0
01/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.23900	8.20200	0
01/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.04800	0.04500	0
01/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.50500	0.48100	0
01/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.35300	2.31800	0
01/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.34000	4.30300	0
01/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.33900	6.30200	0
01/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.33900	8.30200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.05700	0.05300	0
01/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.54400	0.51900	0
01/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.40200	2.36700	0
01/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.39000	4.35300	0
01/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.38900	6.35200	0
01/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.38900	8.35200	0
01/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.01000	0.01000	0
01/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.21800	0.20600	0
01/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.91500	1.88000	0
01/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.89000	3.85400	0
01/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.88900	5.85200	0
01/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.88900	7.85200	0
01/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01500	0.01400	0
01/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.29800	0.28000	0
01/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.06100	2.02700	0
01/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.04000	4.00300	0
01/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.03900	6.00200	0
01/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.03900	8.00200	0
01/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.02300	0.02100	0
01/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.36200	0.34200	0
01/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.15800	2.12400	0
01/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.14000	4.10300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.48900	8.45200	0
01/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.04100	0.03700	0
01/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.46800	0.44500	0
01/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.30400	2.26900	0
01/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.29000	4.25300	0
01/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.28900	6.25200	0
01/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.28900	8.25200	0
01/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.06700	0.06200	0
01/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.58300	0.55700	0
01/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.45100	2.41600	0
01/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.07900	0.07300	0
01/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.62300	0.59700	0
01/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.50000	2.46500	0
01/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.49000	4.45300	0
01/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.48900	6.45200	0
01/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.13900	6.10200	0
01/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.13900	8.10200	0
01/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01200	0.01200	0
01/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.26800	0.25400	0
01/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.01300	1.97800	0
01/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.99000	3.95300	0
01/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.98900	5.95200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.98900	7.95200	0
01/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01800	0.01700	0
01/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.32900	0.31000	0
01/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.11000	2.07500	0
01/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.09000	4.05300	0
01/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.08900	6.05200	0
01/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.08900	8.05200	0
01/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.24200	0.22900	0
01/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.15500	0.14500	0
01/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.76900	1.73500	0
01/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.74100	3.70400	0
01/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.73900	5.70200	0
01/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.73900	7.70200	0
01/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.17500	0.16400	0
01/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.81800	1.78300	0
01/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.79100	3.75400	0
01/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.78900	5.75200	0
01/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.78900	7.75200	0
01/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.19600	0.18400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.86600	1.83200	0
01/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.84100	3.80400	0
01/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.83900	5.80200	0
01/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.83900	7.80200	0
01/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.80330	6.83940	60
01/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.32500	0.34100	0
01/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.42900	0.40900	0
02/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.53660	7.62030	270,814
02/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.02100	0.03000	0
02/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.35600	0.42300	0
02/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.28700	1.37100	0
02/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.28700	2.37000	0
02/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.28700	3.37000	0
02/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.56200	0.63900	0
02/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.53700	1.62000	0
02/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.53700	2.62000	0
02/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.53700	3.62000	0
02/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.48700	3.57000	0
02/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.43400	0.50600	0
02/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.38700	1.47100	0
02/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.38700	3.47000	0
02/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00600	0.00900	0
02/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.88700	1.97000	0
02/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.88700	2.97000	0
02/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.23700	1.32100	0
02/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.23700	2.32000	0
02/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.23700	3.32000	0
02/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.43700	3.52000	0
02/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.02500	0.03500	0
02/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.39400	0.46400	0
02/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.33700	1.42100	0
02/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.33700	2.42000	0
02/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.33700	3.42000	0
02/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01600	0.02200	0
02/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.28400	0.34600	0
02/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.18800	1.27100	0
02/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.18700	2.27000	0
02/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.18700	3.27000	0
02/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.94000	1.02300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.93700	2.02000	0
02/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.93700	3.02000	0
02/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.22100	0.27600	125
02/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.08800	1.17200	0
02/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.08700	2.17000	0
02/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.08700	3.17000	0
02/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01300	0.01900	0
02/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.25100	0.31000	0
02/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.13700	2.22000	0
02/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.13700	3.22000	0
02/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.03900	1.12200	0
02/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.03700	2.12000	0
02/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.03700	3.12000	0
02/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.98900	1.07200	0
02/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.98700	2.07000	0
02/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.98700	3.07000	0
02/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00500	0.00800	0
02/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.11100	0.14400	1,147
02/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.84300	0.92500	0
02/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.83700	1.92000	0
02/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.58700	3.67000	0
02/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.63700	3.72000	0
02/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.08700	4.17000	0
02/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.03700	4.12000	0
02/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.78700	3.87000	0
02/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
02/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
02/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.93700	4.02000	0
02/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.98700	4.07000	0
02/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.83700	3.92000	0
02/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.08300	0.11000	0
02/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.74700	0.82800	0
02/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.73700	1.82000	0
02/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.73700	2.82000	0
02/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.73700	3.82000	0
02/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.68700	3.77000	0
02/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.83700	2.92000	0
02/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.09600	0.12600	4,010
02/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.79400	0.87600	0
02/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.78700	1.87000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.78700	2.87000	0
02/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.51800	0.59400	0
02/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.48700	1.57000	0
02/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.48700	2.57000	0
02/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.07200	0.09600	9,000
02/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.69900	0.78000	0
02/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.68700	1.77000	0
02/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.68700	2.77000	0
02/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.65300	0.73200	0
02/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.63700	1.72000	0
02/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.60700	0.68600	0
02/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.58700	1.67000	0
02/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.58700	2.67000	0
02/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.47500	0.55000	0
02/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.43700	1.52100	0
02/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.43700	2.52000	0
02/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.31900	0.38400	0
02/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.13800	1.22100	0
02/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.63700	2.72000	0
02/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.13700	4.22000	0
02/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.89100	0.97400	0
02/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.38700	2.47000	0
02/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.88700	3.97000	0
02/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.19200	0.24400	8,029
02/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00200	16,483
02/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.16600	0.21400	15,890
02/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.14500	0.18600	238
02/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.12700	0.16400	279
02/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.06200	0.08300	5,000
02/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.03900	0.05400	5,000
02/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01800	0.02600	0
02/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.05300	0.07200	0
02/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.04600	0.06200	40
02/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02900	0.04000	279
02/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.03400	0.04700	0
02/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01000	0.01400	15,890
02/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01200	0.01600	0
02/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00900	0.01200	0
02/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00700	0.01000	1
02/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00500	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
02/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.86300	3.78000	0
02/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.96300	3.88000	0
02/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	4.06300	3.98000	0
02/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	6.16300	6.08000	0
02/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.81400	1.73100	0
02/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.31300	3.23000	0
02/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.41300	3.33000	0
02/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.51300	3.43000	0
02/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.61300	3.53000	0
02/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.71300	3.63000	0
02/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.81300	3.73000	0
02/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.91300	3.83000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	6.01300	5.93000	0
02/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.71400	1.63200	0
02/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.21300	3.13000	0
02/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.91300	5.83000	0
02/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.66400	1.58200	0
02/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.16300	3.08000	0
02/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.26300	3.18000	0
02/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.36300	3.28000	0
02/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.86300	5.78000	0
02/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.56500	1.48200	0
02/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.06300	2.98000	0
02/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.76300	5.68000	0
02/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	4.01300	3.93000	0
02/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	4.11300	4.03000	0
02/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.21300	4.13000	0
02/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.31300	4.23000	0
02/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.41300	6.33000	0
02/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	2.16300	2.08100	0
02/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	4.16300	4.08000	0
02/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.26300	4.18000	0
02/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.36300	6.28000	0
02/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.41300	4.33000	0
02/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.51300	4.43000	0
02/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.61300	6.53000	0
02/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.26300	2.18000	0
02/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.36300	4.28000	0
02/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.46300	6.38000	0
02/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	2.06300	1.98100	0
02/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.26300	6.18000	0
02/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.86400	1.78100	0
02/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.76400	1.68100	0
02/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.96300	5.88000	0
02/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.26700	1.18600	0
02/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.96300	2.88000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.66300	5.58000	0
02/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.41600	1.33400	0
02/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.11300	3.03000	0
02/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.81300	5.73000	0
02/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	6.06300	5.98000	0
02/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.31600	1.23500	0
02/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.01300	2.93000	0
02/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.71300	5.63000	0
02/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.46500	1.38300	0
02/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	6.11300	6.03000	0
02/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.21800	1.13700	0
02/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.61300	5.53000	0
02/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.07000	0.99000	0
02/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.76300	2.68000	0
02/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.86300	2.78000	0
02/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.46300	5.38000	0
02/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.02200	0.94200	0
02/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.41300	5.33000	0
02/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.92500	0.84600	0
02/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.31300	5.23000	0
02/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.97300	0.89400	0
02/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.66300	2.58000	0
02/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.36300	5.28000	0
02/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.59700	0.52700	0
02/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.36300	2.28000	0
02/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.46300	2.38000	0
02/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.56300	2.48000	0
02/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.96300	4.88000	0
02/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.64200	0.57000	0
02/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.50900	0.44200	0
02/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.86300	4.78000	0
02/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.46600	0.40200	0
02/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	2.11300	2.03100	0
02/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.81300	4.73000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.78100	0.70600	0
02/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.16300	5.08000	0
02/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.55200	0.48400	0
02/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.91300	4.83000	0
02/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.42500	0.36300	0
02/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.24000	0.19400	0
02/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.91400	1.83100	0
02/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	2.01400	1.93100	0
02/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.20800	0.16600	220
02/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.17900	0.14400	0
02/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.71300	4.63000	0
02/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.61400	1.53200	0
02/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.15500	0.12400	200
02/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.11300	5.03000	0
02/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	8.11300	8.03000	0
02/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.86300	7.78000	0
02/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.08200	0.06400	0
02/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.46300	4.38000	0
02/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.03800	0.03000	0
02/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.56300	4.48000	0
02/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.56300	5.48000	0
02/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.02000	0.01600	500
02/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.01600	0.01200	670

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.36600	1.28400	0
02/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.01200	0.01000	5,000
02/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.38500	0.32600	0
02/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.03100	0.02400	0
02/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.51500	1.43300	0
02/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.30900	0.25600	100
02/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.36300	8.28000	0
02/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.31300	6.23000	0
02/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.31300	8.23000	0
02/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.01000	0.00800	12,000
02/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.34600	0.29000	0
02/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.26300	8.18000	0
02/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	8.16300	8.08000	0
02/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	8.01300	7.93000	0
02/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	8.06300	7.98000	0
02/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.46300	3.38000	0
02/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.90300	3.82000	0
02/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.31300	2.23000	0
02/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.76300	4.68000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.21300	2.13000	0
02/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.41300	2.33000	0
02/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.51300	2.43000	0
02/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.61300	2.53000	0
02/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.71300	2.63000	0
02/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.81300	2.73000	0
02/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.91300	2.83000	0
02/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.01300	4.93000	0
02/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.96400	1.88100	0
02/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.56300	3.48000	0
02/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.66300	3.58000	0
02/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.76300	3.68000	0
02/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.21300	6.13000	0
02/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.21300	8.13000	0
02/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.96300	7.88000	0
02/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.91300	7.83000	0
02/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.41300	8.33000	0
02/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.27400	0.22400	562
02/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.16800	1.08800	0
02/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.66300	4.58000	0
02/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.51300	5.43000	0
02/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.11400	0.09000	0
02/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.87600	0.79900	0
02/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.13400	0.10600	0
02/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.09700	0.07600	0
02/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.82900	0.75200	0
02/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.05700	0.04400	5,110
02/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.68800	0.61500	0
02/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.06300	4.98000	0
02/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.56300	6.48000	0
02/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.56300	8.48000	0
02/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.66300	6.58000	0
02/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.66300	8.58000	0
02/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.76300	6.68000	0
02/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.76300	8.68000	0
02/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.86300	6.78000	0
02/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.86300	8.78000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.81300	6.73000	0
02/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.81300	8.73000	0
02/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.01300	6.93000	0
02/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	9.01300	8.93000	0
02/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.06300	6.98000	0
02/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	9.06300	8.98000	0
02/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.11900	1.03900	0
02/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.11300	7.03000	0
02/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	9.11300	9.03000	0
02/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.91300	6.83000	0
02/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.91300	8.83000	0
02/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.04700	0.03600	0
02/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.61300	4.53000	0
02/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.61300	8.53000	0
02/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.51300	6.43000	0
02/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.51300	8.43000	0
02/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.02500	0.01900	9,671
02/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.46300	8.38000	0
02/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.06900	0.05300	0
02/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.73400	0.66000	0
02/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.71300	6.63000	0
02/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.71300	8.63000	0
02/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.96300	6.88000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.96300	8.88000	0
02/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.66620	7.75250	39,484
02/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.13900	0.15500	0
02/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.51600	3.60300	0
02/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.46600	3.55300	0
02/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01100	0.01200	0
02/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.92000	2.00600	0
02/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.91700	3.00300	0
02/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.44200	0.49300	0
02/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.23300	1.31600	0
02/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.21800	2.30400	0
02/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.21600	3.30300	0
02/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.33000	1.41400	0
02/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.31800	2.40400	0
02/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.31600	3.40300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.56400	0.62400	0
02/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.42700	1.51200	0
02/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.41600	3.50300	0
02/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.15600	0.17400	140
02/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.53200	0.58900	0
02/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.37800	1.46300	0
02/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.36800	2.45400	0
02/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.36600	3.45300	0
02/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.13100	0.14600	0
02/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.09500	0.10500	0
02/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.10000	0.11100	0
02/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.99700	1.07600	0
02/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.97000	2.05500	0
02/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.96700	3.05300	0
02/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.12400	0.13800	0
02/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.41500	0.46400	100
02/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.16900	2.25500	0
02/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.16600	3.25300	0
02/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00900	0.00900	0
02/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.11700	0.13100	0
02/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.38900	0.43600	0
02/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.13700	1.22000	0
02/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.11900	2.20500	0
02/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.11600	3.20300	0
02/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.11100	0.12400	0
02/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.08900	1.17200	0
02/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.06900	2.15500	0
02/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.06700	3.15300	0
02/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.10500	0.11700	0
02/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.04200	1.12400	0
02/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.56600	3.65300	0
02/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.96600	4.05300	0
02/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.86600	3.95300	0
02/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.71600	3.80300	0
02/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.81600	3.90300	0
02/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.76600	3.85300	0
02/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.66600	3.75300	0
02/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.70700	0.77300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.62300	1.70900	0
02/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.61700	2.70300	0
02/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.61600	3.70300	0
02/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.06600	4.15300	0
02/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.01600	4.10300	0
02/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.01900	2.10500	0
02/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.01700	3.10300	0
02/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.09000	0.10000	0
02/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.28300	0.31600	21,795
02/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.90900	0.98400	0
02/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.87100	1.95600	0
02/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.86700	2.95300	0
02/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.26700	0.29800	450
02/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.86700	0.94000	0
02/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.82100	1.90700	0
02/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.81700	2.90300	0
02/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.08100	0.09000	0
02/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.25100	0.28000	55
02/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.82500	0.89700	0
02/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.77200	1.85700	0
02/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.76700	2.85300	0
02/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.63300	0.69600	0
02/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.52500	1.61000	0
02/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.51700	2.60300	0
02/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06700	0.07300	0
02/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.19700	0.22000	0
02/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.66900	0.73400	0
02/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.57400	1.65900	0
02/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.56700	2.65300	0
02/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.23600	0.26400	0
02/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.78400	0.85500	0
02/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.72200	1.80700	0
02/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.71700	2.80300	0
02/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07700	0.08500	0
02/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.08500	0.09400	0
02/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07300	0.08100	0
02/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.74500	0.81300	0
02/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.67300	1.75800	0
02/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.06100	0.06700	21,795
02/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.59800	0.65900	0
02/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.47600	1.56100	0
02/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.46800	2.55400	0
02/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05800	0.06400	0
02/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.07000	0.07700	0
02/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.50100	0.55600	0
02/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00900	0.00900	0
02/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.18500	1.26800	0
02/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.66700	2.75300	0
02/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.16600	4.25300	0
02/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.16500	0.18400	0
02/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.95200	1.02800	0
02/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.41800	2.50400	0
02/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.91600	4.00300	0
02/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05500	0.06100	0
02/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.36400	0.40900	390
02/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00300	0.00300	21,978
02/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06300	0.07000	21,978
02/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05300	0.05800	0
02/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.34000	0.38400	100
02/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04300	0.04700	0
02/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04600	0.05100	0
02/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.32000	0.35900	600
02/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04100	0.04500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04500	0.04900	0
02/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04800	0.05300	0
02/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.30100	0.33600	33
02/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.18600	0.20800	0
02/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01500	0.01600	0
02/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.14700	0.16400	1,900
02/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01500	0.01700	0
02/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01700	0.01900	0
02/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.17500	0.19600	139
02/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01800	0.02000	0
02/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02000	0.02300	0
02/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02300	0.02600	0
02/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02600	0.02900	0
02/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02900	0.03200	0
02/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03200	0.03700	0
02/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03600	0.04100	0
02/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.20900	0.23400	0
02/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00200	0.00300	26,596
02/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.05100	0.05500	26,596
02/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01900	0.02100	0
02/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02200	0.02400	0
02/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02400	0.02700	0
02/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03100	0.03400	0
02/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03400	0.03900	0
02/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03900	0.04300	0
02/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.22200	0.24800	0
02/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02700	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.03400	7.94800	0
02/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.36100	2.27900	0
02/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.55600	0.49600	0
02/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.07300	1.99100	0
02/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.16800	2.08700	0
02/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.26500	2.18200	0
02/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.45800	2.37500	0
02/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.55600	2.47200	0
02/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.65300	2.56900	0
02/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.73600	4.65000	0
02/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.78500	1.70300	0
02/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.48600	4.40100	0
02/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.59300	0.53200	0
02/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.12000	2.03900	0
02/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.21600	2.13500	0
02/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.31300	2.23000	0
02/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.41000	2.32700	0
02/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.50700	2.42400	0
02/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.60400	2.52100	0
02/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.70200	2.61800	0
02/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.78600	4.70000	0
02/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.70900	0.64400	4
02/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.75100	2.66700	0
02/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.84900	2.76500	0
02/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.93500	4.85000	0
02/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.83100	0.76200	0
02/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.80000	2.71600	0
02/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.89900	2.81400	0
02/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.99700	2.91200	0
02/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.08500	4.99900	0
02/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.67000	0.60600	0
02/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.88600	4.80000	0
02/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.38500	0.33400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.83200	1.75100	0
02/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.92900	1.84700	0
02/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.02500	1.94300	0
02/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.35400	0.30700	0
02/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.88000	1.79900	0
02/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.97700	1.89500	0
02/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.53600	4.45000	0
02/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.32400	0.28200	0
02/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.73700	1.65600	0
02/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.54700	1.46800	0
02/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.23700	4.15100	0
02/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.58600	4.50000	0
02/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.29800	0.25700	130
02/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.68900	1.60900	0
02/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.03600	0.02600	0
02/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.74900	0.68200	0
02/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.59100	3.50500	0
02/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.58400	6.49800	0
02/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.08400	7.99800	0
02/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01900	0.01600	0
02/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.34300	3.25700	0
02/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.83600	4.75000	0
02/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.33400	6.24800	0
02/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.83400	7.74800	0
02/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.18500	0.15400	0
02/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.45400	1.37500	0
02/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.64200	1.56200	0
02/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.18800	4.10200	0
02/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01000	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.13200	0.10700	0
02/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.59500	1.51500	0
02/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.54100	3.45600	0
02/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.53500	5.44900	0
02/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.07900	0.06100	0
02/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.40700	1.32900	0
02/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.33700	4.25100	0
02/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.33500	5.24900	0
02/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.26900	1.19200	0
02/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.36100	1.28300	0
02/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.69000	3.60400	0
02/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.68600	4.60000	0
02/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.68500	5.59900	0
02/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.06800	0.05300	0
02/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.52000	0.46200	0
02/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.79000	3.70400	0
02/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.78500	5.69900	0
02/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.10300	0.08200	200
02/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.63100	0.56800	0
02/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.50100	1.42100	0
02/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.94800	2.86300	0
02/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.93900	3.85300	0
02/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.93400	5.84800	0
02/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.11700	0.09400	0
02/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.98900	3.90300	0
02/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.98500	4.89900	0
02/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.98400	5.89800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.04600	2.96100	0
02/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.03800	3.95200	0
02/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.03500	4.94900	0
02/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.03400	5.94800	0
02/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.83900	3.75300	0
02/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.83400	5.74900	0
02/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.05900	0.04500	0
02/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.48500	0.42800	0
02/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.31500	1.23800	0
02/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.74000	3.65400	0
02/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.73500	5.64900	0
02/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.05100	0.03800	0
02/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.45100	0.39600	430
02/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.04300	0.03200	0
02/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.41700	0.36400	200
02/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.22400	1.14800	0
02/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.64100	3.55500	0
02/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.63600	4.55000	0
02/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.63500	5.54900	0
02/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.43400	6.34800	0
02/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.43400	8.34800	0
02/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.98400	7.89800	0
02/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.93400	7.84800	0
02/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.09100	0.07100	0
02/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.38400	6.29800	0
02/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.38400	8.29800	0
02/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.33400	8.24800	0
02/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.23400	6.14800	0
02/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.23400	8.14800	0
02/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.83400	9.74800	0
02/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.18400	6.09800	0
02/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.18400	8.09800	0
02/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.28700	4.20100	0
02/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.28400	6.19800	0
02/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.28400	8.19800	0
02/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.13800	4.05200	0
02/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.13400	6.04800	0
02/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.13400	8.04800	0
02/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.08800	4.00200	0
02/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.08400	5.99800	0
02/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.02600	0.02200	0
02/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.08900	1.01500	0
02/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.49200	3.40600	0
02/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.48500	5.39900	0
02/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.02300	0.02000	0
02/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.04500	0.97200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.44200	3.35600	0
02/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.43700	4.35100	0
02/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.43500	5.34900	0
02/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.02100	0.01800	0
02/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.27300	0.23400	0
02/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.00100	0.92900	0
02/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.39300	3.30700	0
02/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.38700	4.30100	0
02/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.38500	5.29900	0
02/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.24900	0.21200	0
02/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.95800	0.88600	0
02/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.03100	0.02400	0
02/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.13400	1.05900	0
02/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.83400	6.74800	0
02/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.88900	3.80300	0
02/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.88400	6.79800	0
02/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.93400	6.84800	0
02/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.17900	1.10300	0
02/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.91500	0.84400	0
02/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.16600	0.13700	0
02/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.79000	0.72200	0
02/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.13500	5.04900	0
02/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.63400	6.54800	0
02/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.14800	0.12200	0
02/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.58400	8.49800	0
02/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.01400	0.01200	0
02/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.68400	6.59800	0
02/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.68400	8.59800	0
02/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01700	0.01400	0
02/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22600	0.19100	0
02/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.78400	6.69800	0
02/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.78400	8.69800	0
02/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.88400	8.79800	0
02/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.83400	8.74800	0
02/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.03400	6.94800	0
02/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.03400	8.94800	0
02/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.09600	3.01100	0
02/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.08400	6.99800	0
02/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.08400	8.99800	0
02/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.14500	3.06000	0
02/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.13400	7.04800	0
02/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.13400	9.04800	0
02/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.93400	8.84800	0
02/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.63400	8.54800	0
02/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.53400	6.44800	0
02/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.53400	8.44800	0
02/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.48400	6.39800	0
02/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.48400	8.39800	0
02/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.87300	0.80300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.79500	7.88400	6,741
02/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00900	0.00900	0
02/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03100	0.03300	0
02/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.09600	0.10400	0
02/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.02900	1.10400	0
02/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.95600	2.04300	0
02/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.94700	3.03600	0
02/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.94500	4.03400	0
02/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00900	0.00900	0
02/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03200	0.03400	0
02/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.10000	0.10700	0
02/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.44900	0.49100	0
02/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.07000	1.14800	0
02/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.00400	2.09200	0
02/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.99700	3.08600	0
02/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.99500	4.08400	0
02/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.42900	0.46800	409
02/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00800	0.00900	0
02/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03000	0.03200	0
02/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.09300	0.10100	0
02/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.41100	0.44700	0
02/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.99000	1.06000	0
02/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.90700	1.99400	0
02/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.89700	2.98600	0
02/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.89600	3.98400	0
02/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02900	0.03100	0
02/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09000	0.09700	0
02/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.39400	0.42800	0
02/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.95200	1.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.85800	1.94500	0
02/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.84800	2.93600	0
02/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.84600	3.93400	0
02/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00700	0.00800	0
02/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.08400	0.09100	0
02/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.36100	0.39200	0
02/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.87800	0.94300	0
02/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.76200	1.84800	0
02/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.74800	2.83700	0
02/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.74600	3.83500	0
02/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02600	0.02800	0
02/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08100	0.08800	0
02/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.34600	0.37600	0
02/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.84200	0.90600	0
02/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.71400	1.79900	0
02/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.69800	2.78700	0
02/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.69600	3.78500	0
02/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00600	0.00700	0
02/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02500	0.02700	0
02/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.07900	0.08500	0
02/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.33100	0.36000	0
02/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.80800	0.87000	0
02/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.66600	1.75100	0
02/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.64900	2.73700	0
02/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.64600	3.73500	0
02/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02300	0.02400	0
02/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07100	0.07700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.71000	0.76800	0
02/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.52300	1.60800	0
02/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.50000	2.58800	0
02/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.49600	3.58500	0
02/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02300	0.02500	0
02/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07400	0.08000	0
02/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.30500	0.33100	0
02/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.74200	0.80100	0
02/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.57100	1.65500	0
02/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.54900	2.63800	0
02/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.54600	3.63500	0
02/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02100	0.02300	0
02/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.06700	0.07200	0
02/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.26900	0.29200	585
02/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.65000	0.70400	0
02/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.43000	1.51300	0
02/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.40000	2.48900	0
02/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.39600	3.48500	0
02/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.29200	0.31700	0
02/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01000	0.01000	0
02/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03300	0.03500	0
02/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.10600	0.11400	0
02/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.49300	0.53800	0
02/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.15700	1.23700	0
02/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.10300	2.19100	0
02/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.09700	3.18600	0
02/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.09500	4.18400	0
02/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03200	0.03400	0
02/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.10300	0.11000	0
02/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.47000	0.51400	0
02/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.11300	1.19200	0
02/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.05400	2.14200	0
02/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.04700	3.13600	0
02/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.04500	4.13400	0
02/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00700	0.00800	0
02/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02800	0.03000	0
02/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.08700	0.09400	0
02/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.37700	0.41000	0
02/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.91400	0.98200	0
02/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.81000	1.89600	0
02/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.79800	2.88700	0
02/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.79600	3.88500	0
02/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00600	0.00700	0
02/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02400	0.02600	0
02/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.07600	0.08200	0
02/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.31800	0.34500	0
02/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.77400	0.83500	0
02/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.61800	1.70300	0
02/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.59900	2.68700	0
02/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.59600	3.68500	0
02/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02200	0.02400	0
02/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.06900	0.07500	0
02/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.28000	0.30400	3,000
02/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.67900	0.73500	0
02/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.47600	1.56000	0
02/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.45000	2.53800	0
02/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.44600	3.53500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.13700	0.14700	0
02/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.15200	0.16400	0
02/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.23800	0.25800	500
02/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.16900	0.18200	0
02/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.21100	0.22900	3,000
02/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.15700	0.17000	0
02/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.46200	1.38600	0
02/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.37400	1.29800	0
02/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.11600	1.04500	0
02/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.50700	1.43000	0
02/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.99300	0.92400	0
02/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.64200	1.56300	0
02/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.03100	0.02600	0
02/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.23400	0.20100	0
02/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.83500	0.77000	0
02/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.62400	2.54100	0
02/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.57700	4.49000	0
02/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.56000	6.47200	0
02/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.55600	8.46700	0
02/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.02300	0.01900	0
02/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.17900	0.15100	0
02/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.72300	0.66100	0
02/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.48100	2.39800	0
02/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.42900	4.34200	0
02/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.41100	6.32300	0
02/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.40600	8.31700	0
02/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01500	0.01200	0
02/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.11900	0.09800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.58200	0.52600	0
02/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.29200	2.21000	0
02/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.23300	4.14600	0
02/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.21200	6.12400	0
02/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.20600	8.11700	0
02/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.06800	0.05800	0
02/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.42500	0.38000	0
02/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.05800	1.97600	0
02/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.98700	3.90000	0
02/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.96400	5.87600	0
02/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.95600	7.86700	0
02/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.06200	0.05300	0
02/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.39800	0.35400	0
02/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.01100	1.93000	0
02/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.93800	3.85100	0
02/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.91500	5.82600	0
02/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.90600	7.81700	0
02/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.79700	0.73300	0
02/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.03500	0.02900	0
02/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.25500	0.22000	0
02/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.87400	0.80800	0
02/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.67200	2.58800	0
02/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.62600	4.53900	0
02/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.61000	6.52100	0
02/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.60600	8.51700	0
02/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.02600	0.02100	0
02/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.19700	0.16700	0
02/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.76000	0.69700	0
02/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.52900	2.44600	0
02/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.47800	4.39100	0
02/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.46100	6.37200	0
02/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.45600	8.36700	0
02/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02800	0.02400	0
02/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.21500	0.18400	0
02/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.57600	2.49300	0
02/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.52800	4.44000	0
02/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.51000	6.42200	0
02/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.50600	8.41700	0
02/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.02100	0.01700	0
02/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.16300	0.13600	0
02/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.68600	0.62600	0
02/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.43400	2.35100	0
02/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.38000	4.29300	0
02/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.36100	6.27300	0
02/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.35600	8.26700	0
02/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01900	0.01500	0
02/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.14700	0.12200	0
02/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.65100	0.59200	0
02/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.38600	2.30400	0
02/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.33100	4.24400	0
02/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.31200	6.22300	0
02/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.30600	8.21700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01700	0.01400	0
02/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.13300	0.10900	0
02/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.61600	0.55800	0
02/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.33900	2.25700	0
02/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.28200	4.19500	0
02/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.26200	6.17400	0
02/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.25600	8.16700	0
02/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.01300	0.01100	0
02/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.10700	0.08700	0
02/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.54900	0.49400	0
02/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.24500	2.16300	0
02/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.18400	4.09700	0
02/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.16300	6.07400	0
02/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.15600	8.06700	0
02/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.01200	0.01000	0
02/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.09500	0.07600	0
02/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.51600	0.46300	0
02/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.19800	2.11700	0
02/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.13500	4.04800	0
02/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.11300	6.02500	0
02/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.10600	8.01700	0
02/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.48400	0.43400	0
02/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.07500	0.06400	0
02/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.45400	0.40700	0
02/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.10500	2.02300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.03700	3.95000	0
02/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.01400	5.92500	0
02/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.00600	7.91700	0
02/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.01100	0.00900	0
02/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.08400	0.07000	0
02/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.15100	2.07000	0
02/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.08600	3.99900	0
02/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.06400	5.97500	0
02/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.05600	7.96700	0
02/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	7.92360	8.01470	493
02/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03100	0.03300	0
02/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06600	0.07000	0
02/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.16100	0.17300	0
02/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.53900	0.58100	0
02/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.10600	1.17900	0
02/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.99200	2.08000	0
02/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.98000	3.07000	0
02/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.97500	4.06600	0
02/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.35800	0.38500	0
02/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03000	0.03200	0
02/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06500	0.06900	0
02/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.15700	0.16800	300
02/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.07000	1.13900	0
02/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.94400	2.03100	0
02/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.93000	3.02100	0
02/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.92500	4.01600	0
02/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.02900	0.03100	0
02/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06300	0.06800	0
02/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.15300	0.16400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.50200	0.54100	0
02/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.03400	1.10200	0
02/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.89700	1.98300	0
02/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.88000	2.97100	0
02/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.87500	3.96600	0
02/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01200	0.01400	0
02/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02900	0.03100	0
02/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06200	0.06600	0
02/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.14900	0.16000	0
02/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.48500	0.52200	0
02/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.99900	1.06600	0
02/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.84900	1.93600	0
02/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.83100	2.92100	0
02/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.82500	3.91600	0
02/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.52000	0.56000	0
02/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02800	0.03000	0
02/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06100	0.06500	0
02/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.14500	0.15500	0
02/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.46900	0.50400	4,400
02/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.96500	1.03000	0
02/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.80300	1.88800	0
02/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.78100	2.87200	0
02/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.77500	3.86600	0
02/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.05900	0.06300	0
02/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.14100	0.15100	0
02/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.45300	0.48700	0
02/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.93200	0.99600	0
02/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.75600	1.84100	0
02/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.73200	2.82200	0
02/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.72600	3.81600	0
02/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.05800	0.06200	0
02/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.13700	0.14700	0
02/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.43800	0.47100	0
02/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.90000	0.96200	0
02/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.70900	1.79400	0
02/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.68200	2.77300	0
02/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.67600	3.76700	0
02/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01000	0.01100	0
02/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02500	0.02600	0
02/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05300	0.05700	0
02/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.12400	0.13300	0
02/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.38200	0.41200	0
02/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.77900	0.83600	0
02/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.52700	1.61000	0
02/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.48400	2.57400	0
02/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.47700	3.56700	0
02/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01100	0.01100	0
02/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02500	0.02700	0
02/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05400	0.05800	0
02/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.12700	0.13700	0
02/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.39500	0.42600	0
02/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.80800	0.86600	0
02/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.57200	1.65600	0
02/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.53300	2.62400	0
02/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.52600	3.61700	0
02/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.34700	0.37300	117
02/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01000	0.01100	0
02/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02400	0.02600	0
02/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05200	0.05600	0
02/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.12100	0.13000	0
02/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.37000	0.39800	0
02/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.75200	0.80700	0
02/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.48300	1.56500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.43500	2.52500	0
02/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.42700	3.51800	0
02/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.42300	0.45500	0
02/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03200	0.03400	0
02/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.06900	0.07300	0
02/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.17000	0.18100	0
02/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.57900	0.62500	0
02/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.18400	1.26100	0
02/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.08900	2.17900	0
02/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.24000	0.25800	0
02/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.87400	4.96500	0
02/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.25400	0.27300	330
02/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.20300	0.21800	0
02/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.07900	3.17000	0
02/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.07500	4.16500	0
02/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03100	0.03300	0
02/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.06800	0.07200	0
02/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.16600	0.17700	0
02/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.55800	0.60300	0
02/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.14400	1.22000	0
02/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.04000	2.13000	0
02/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.02900	3.12000	0
02/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.02500	4.11600	0
02/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01100	0.01200	0
02/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02600	0.02800	0
02/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05700	0.06100	0
02/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.13400	0.14400	0
02/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.86800	0.92900	0
02/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.66300	1.74800	0
02/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.63300	2.72300	0
02/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.62600	3.71700	0
02/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02600	0.02800	0
02/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05600	0.05900	0
02/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.13100	0.14000	0
02/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.40900	0.44000	0
02/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.83800	0.89800	0
02/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.61800	1.70200	0
02/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.58300	2.67300	0
02/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.57600	3.66700	0
02/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01900	0.02100	0
02/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04200	0.04500	0
02/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.09400	0.10000	0
02/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.26200	0.28100	0
02/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.38800	1.31600	0
02/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.22000	3.13500	0
02/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.16800	5.08000	0
02/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.14500	7.05600	0
02/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.04400	0.03700	0
02/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.26400	0.23300	0
02/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.83500	0.77500	0
02/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.55700	2.47500	0
02/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.48200	4.39400	0
02/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.45200	6.36300	0
02/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.43700	8.34700	0
02/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.03900	0.03300	0
02/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24400	0.21400	0
02/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.51000	2.42900	0
02/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.43300	4.34600	0
02/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.40200	6.31300	0
02/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.38700	8.29700	0
02/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01600	0.01500	0
02/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.12000	0.10500	0
02/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.53400	0.48800	0
02/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.14200	2.06200	0
02/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.04400	3.95700	0
02/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.00700	5.91800	0
02/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.99000	7.90000	0
02/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.77900	1.70300	0
02/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.43000	1.35800	0
02/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.51600	1.44300	0
02/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01500	0.01400	0
02/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.11000	0.09600	0
02/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.50500	0.46000	0
02/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.09600	2.01600	0
02/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.99500	3.90800	0
02/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.95800	5.86900	0
02/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.94000	7.85000	0
02/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.79900	0.74000	0
02/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.01100	0.01000	0
02/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.05900	0.05000	0
02/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.32800	0.29200	0
02/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.94600	0.88300	0
02/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.69700	2.61500	0
02/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.62800	4.54100	0
02/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.60000	6.51100	0
02/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.58600	8.49600	0
02/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.02300	0.95800	0
02/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.04800	0.04100	0
02/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.28400	0.25100	0
02/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.87100	0.81100	0
02/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.60300	2.52200	0
02/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.53000	4.44300	0
02/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.50100	6.41200	0
02/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.48700	8.39600	0
02/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.05300	0.04500	0
02/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.30500	0.27100	0
02/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.90800	0.84700	0
02/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.65000	2.56800	0
02/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.57900	4.49200	0
02/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.55100	6.46100	0
02/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.53600	8.44600	0
02/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.03500	0.02900	0
02/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22600	0.19700	0
02/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.76400	0.70600	0
02/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.46300	2.38200	0
02/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.38400	4.29700	0
02/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.35300	6.26400	0
02/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.33700	8.24700	0
02/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.03200	0.02600	0
02/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.20800	0.18100	0
02/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.72900	0.67200	0
02/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.41700	2.33600	0
02/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.33500	4.24800	0
02/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.30300	6.21400	0
02/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.28800	8.19800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02900	0.02300	0
02/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.19100	0.16500	0
02/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.69500	0.63900	0
02/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.37100	2.29000	0
02/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.28700	4.20000	0
02/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.25400	6.16500	0
02/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.23800	8.14800	0
02/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.59600	0.54500	0
02/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.02500	0.02100	0
02/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.17500	0.15100	0
02/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.66100	0.60700	0
02/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.32500	2.24500	0
02/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.23800	4.15100	0
02/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.20500	6.11600	0
02/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.18800	8.09900	0
02/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.02300	0.01800	0
02/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.16000	0.13700	0
02/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.62800	0.57600	0
02/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.27900	2.19900	0
02/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.18900	4.10300	0
02/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.15500	6.06600	0
02/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.13900	8.04900	0
02/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.02000	0.01600	0
02/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.14600	0.12400	0
02/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.23300	2.15300	0
02/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.14100	4.05400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.10600	6.01700	0
02/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.08900	7.99900	0
02/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.98400	0.92000	0
02/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01800	0.01500	0
02/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.13200	0.11400	0
02/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.56500	0.51600	0
02/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.18700	2.10800	0
02/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.09200	4.00500	0
02/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.05700	5.96800	0
02/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.04000	7.95000	0
02/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.01910	12.13870	11,969
02/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00700	0.01000	0
02/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.03500	0.05000	0
02/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.23700	0.31600	0
02/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.02900	1.14700	0
02/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.02000	2.14000	0
02/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00500	0.00800	0
02/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.02700	0.03800	0
02/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.17900	0.23600	0
02/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.88700	1.00000	0
02/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.87100	1.99000	0
02/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00600	0.00900	0
02/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.02900	0.04200	0
02/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.19700	0.26100	0
02/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.93400	1.04900	0
02/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.92100	2.04000	0
02/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.86900	2.98900	0
02/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.01900	0.02700	0
02/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.12200	0.16400	0
02/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.70500	0.81400	0
02/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.67100	1.79100	0
02/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.66900	2.78900	0
02/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.02500	0.03500	0
02/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.16300	0.21600	0
02/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.84000	0.95200	0
02/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.82100	1.94000	0
02/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.81900	2.93900	0
02/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.02300	0.03200	0
02/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.14800	0.19700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.79400	0.90600	0
02/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.77100	1.89000	0
02/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.76900	2.88900	0
02/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.01700	0.02500	0
02/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.11000	0.15000	0
02/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.66200	0.76900	0
02/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.62200	1.74100	0
02/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.61900	2.73900	0
02/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.26900	3.38900	0
02/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.31900	3.43900	0
02/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.61900	3.73900	0
02/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.52200	1.64100	0
02/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.51900	2.63900	0
02/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.01500	0.02100	0
02/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.41900	3.53900	0
02/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.51900	3.63900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.46900	3.58900	0
02/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.21900	3.33900	0
02/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.11900	3.23900	0
02/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.16900	3.28900	0
02/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.06900	3.18900	0
02/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.91900	3.03900	0
02/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.96900	3.08900	0
02/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.66900	3.78900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.06900	4.18900	0
02/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.01900	3.13900	0
02/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.01900	4.13900	0
02/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.16900	4.28900	0
02/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.96900	4.08900	0
02/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.36900	3.48900	0
02/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.86900	3.98900	0
02/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00500	0.00700	0
02/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.81900	3.93900	0
02/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.56900	3.68900	0
02/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.03200	0.04600	0
02/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.21600	0.28800	0
02/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.98100	1.09800	0
02/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.97000	2.09000	0
02/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.01600	0.02300	0
02/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.10000	0.13700	0
02/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.61900	0.72500	0
02/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.57200	1.69100	0
02/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.56900	2.68900	0
02/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.02100	0.03000	0
02/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.13400	0.18000	0
02/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.74900	0.85900	0
02/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.72100	1.84100	0
02/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.71900	2.83900	0
02/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00600	0.00900	0
02/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00800	0.01200	0
02/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.04200	0.06000	11,630

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.29300	0.37800	0
02/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.12700	1.24500	0
02/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.12000	2.23900	0
02/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.01200	0.01700	0
02/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.06800	0.09500	0
02/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.46000	0.55800	0
02/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.37300	1.49200	0
02/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.36900	2.48900	0
02/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.01000	0.01400	0
02/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.05600	0.07900	0
02/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.38900	0.48200	0
02/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.27500	1.39300	0
02/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.27000	2.38900	0
02/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.01400	0.02000	0
02/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.08300	0.11400	0
02/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.53700	0.63900	0
02/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.47300	1.59200	0
02/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.46900	2.58900	0
02/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00900	0.01200	0
02/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.04700	0.06600	0
02/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.32300	0.41100	0
02/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.17600	1.29400	0
02/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.17000	2.28900	0
02/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00700	0.01100	0
02/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.03900	0.05500	0
02/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.26400	0.34600	0
02/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.07800	1.19600	0
02/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.07000	2.19000	0
02/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00900	0.01300	0
02/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.05100	0.07200	0
02/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.35500	0.44500	0
02/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.22500	1.34400	0
02/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.22000	2.33900	0
02/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00200	0.00300	11,630
02/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.01100	0.01600	0
02/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.06200	0.08600	0
02/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.42400	0.51900	0
02/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.32400	1.44300	0
02/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.32000	2.43900	0
02/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00200	0.00400	0
02/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.01300	0.01800	0
02/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.07500	0.10400	0
02/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.49800	0.59800	0
02/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.42300	1.54200	0
02/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.41900	2.53900	0
02/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.09100	0.12500	0
02/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.57800	0.68100	0
02/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.05900	0.04200	0
02/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.57200	0.48600	0
02/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.48400	2.36500	0
02/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.48200	3.36200	0
02/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.48100	4.36100	0
02/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.48100	5.36100	0
02/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.07900	0.05900	0
02/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.65600	0.56500	0
02/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.59400	1.47900	0
02/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.58300	2.46500	0
02/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.58100	3.46200	0
02/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.58100	4.46100	0
02/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.58100	5.46100	0
02/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.10500	0.08000	0
02/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.74300	0.64700	0
02/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.69200	1.57700	0
02/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.68300	2.56400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.68100	3.56200	0
02/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.68100	4.56100	0
02/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.68100	5.56100	0
02/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.13600	0.10600	0
02/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.83200	0.73300	0
02/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.79000	1.67400	0
02/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.78300	2.66400	0
02/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.78100	3.66200	0
02/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.78100	4.66100	0
02/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.78100	5.66100	0
02/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00900	0.00700	0
02/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.19500	0.15700	0
02/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.97000	0.86600	0
02/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.93800	1.82200	0
02/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.93200	2.81300	0
02/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.93100	3.81100	0
02/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.93100	4.81100	0
02/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.93100	5.81100	0
02/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00700	0.00500	0
02/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.15400	0.12200	0
02/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.87800	0.77700	0
02/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.84000	1.72300	0
02/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.83300	2.71300	0
02/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.83100	3.71200	0
02/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.83100	4.71100	0
02/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.83100	5.71100	0
02/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.06800	0.05000	0
02/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.61400	0.52500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.54500	1.43100	0
02/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.53400	2.41500	0
02/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.53200	3.41200	0
02/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.53100	4.41100	0
02/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.53100	5.41100	0
02/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00600	0.00400	0
02/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.12000	0.09300	0
02/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.78700	0.69000	0
02/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.74100	1.62500	0
02/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.73300	2.61400	0
02/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.73100	3.61200	0
02/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.73100	4.61100	0
02/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.73100	5.61100	0
02/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.09100	0.06900	0
02/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.69900	0.60600	0
02/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.64300	1.52800	0
02/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.63300	2.51400	0
02/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.63100	3.51200	0
02/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.63100	4.51100	0
02/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.63100	5.51100	0
02/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00800	0.00600	0
02/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.17400	0.13900	0
02/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.92300	0.82100	0
02/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.88900	1.77300	0
02/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.88200	2.76300	0
02/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.88100	3.76100	0
02/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.88100	4.76100	0
02/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.88100	5.76100	0
02/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.03700	1.92000	0
02/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.03000	0.02000	0
02/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.41500	0.34100	0
02/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.30200	1.19100	0
02/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.28500	2.16700	0
02/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.28200	3.16200	0
02/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.28100	4.16100	0
02/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.28100	5.16100	0
02/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.28100	7.16100	0
02/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.28100	9.16100	0
02/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.05000	0.03600	0
02/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.53100	0.44800	0
02/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.44700	1.33400	0
02/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.43200	3.31200	0
02/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.43100	5.31100	0
02/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.43100	7.31100	0
02/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.43100	9.31100	0
02/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.53100	7.41100	0
02/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.53100	9.41100	0
02/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.58100	7.46100	0
02/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.58100	9.46100	0
02/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.73100	7.61100	0
02/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.73100	9.61100	0
02/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.83100	7.71100	0
02/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.83100	9.71100	0
02/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.88100	7.76100	0
02/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.88100	9.76100	0
02/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.93100	7.81100	0
02/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.93100	9.81100	0
02/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.01200	0.00900	0
02/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.24700	0.19900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.06300	0.95700	0
02/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.03100	3.91100	0
02/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.03100	5.91100	0
02/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.03100	7.91100	0
02/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.03100	9.91100	0
02/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.68100	6.56100	0
02/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.68100	8.56100	0
02/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.43400	2.31600	0
02/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.43100	4.31100	0
02/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.43100	6.31100	0
02/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.43100	8.31100	0
02/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.18600	2.06800	0
02/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.18100	4.06100	0
02/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.18100	6.06100	0
02/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.18100	8.06100	0
02/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.63100	6.51100	0
02/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.63100	8.51100	0
02/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.33500	2.21700	0
02/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.33100	4.21100	0
02/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.33100	6.21100	0
02/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.33100	8.21100	0
02/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.03200	2.91300	0
02/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.03100	4.91100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.03100	6.91100	0
02/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.03100	8.91100	0
02/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.13200	3.01200	0
02/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.13100	5.01100	0
02/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.13100	7.01100	0
02/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.13100	9.01100	0
02/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.08200	2.96300	0
02/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.08100	4.96100	0
02/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.08100	6.96100	0
02/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.08100	8.96100	0
02/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.93100	6.81100	0
02/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.93100	8.81100	0
02/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.83100	6.71100	0
02/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.83100	8.71100	0
02/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.88100	6.76100	0
02/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.88100	8.76100	0
02/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.78100	6.66100	0
02/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.78100	8.66100	0
02/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.53100	6.41100	0
02/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.53100	8.41100	0
02/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.48100	6.36100	0
02/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.48100	8.36100	0
02/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.58100	6.46100	0
02/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.58100	8.46100	0
02/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.49600	1.38200	0
02/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.73100	6.61100	0
02/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.73100	8.61100	0
02/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.38400	2.26600	0
02/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.38100	4.26100	0
02/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.38100	6.26100	0
02/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.38100	8.26100	0
02/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.78100	7.66100	0
02/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.78100	9.66100	0
02/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.63100	7.51100	0
02/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.63100	9.51100	0
02/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.04300	0.03000	0
02/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.49100	0.41100	0
02/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.39800	1.28600	0
02/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.38200	3.26200	0
02/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.38100	5.26100	0
02/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.38100	7.26100	0
02/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.38100	9.26100	0
02/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.02500	0.01700	0
02/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.37900	0.30800	0
02/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.25400	1.14300	0
02/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.23200	3.11200	0
02/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.23100	5.11100	0
02/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.23100	7.11100	0
02/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.23100	9.11100	0
02/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.02100	0.01300	0
02/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.34400	0.27700	0
02/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.20600	1.09600	0
02/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.18200	3.06200	0
02/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.18100	5.06100	0
02/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.18100	7.06100	0
02/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.18100	9.06100	0
02/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.03600	0.02500	0
02/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.45300	0.37500	0
02/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.35000	1.23800	0
02/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.33200	3.21200	0
02/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.33100	5.21100	0
02/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.33100	7.21100	0
02/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.33100	9.21100	0
02/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.48100	7.36100	0
02/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.48100	9.36100	0
02/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.01500	0.01000	0
02/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.27800	0.22200	0
02/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.11000	1.00300	0
02/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.08700	1.97000	0
02/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.08100	3.96100	0
02/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.08100	5.96100	0
02/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.08100	7.96100	0
02/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.08100	9.96100	0
02/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01800	0.01100	0
02/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.31000	0.24700	0
02/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.15800	1.04900	0
02/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.13600	2.01900	0
02/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.13100	4.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.13100	6.01100	0
02/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.13100	8.01100	0
02/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.13100	10.01100	0
02/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.01000	0.00800	0
02/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.21800	0.17700	0
02/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.01600	0.91100	0
02/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.98800	1.87100	0
02/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.98100	3.86100	0
02/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.98100	5.86100	0
02/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.98100	7.86100	0
02/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.98100	9.86100	0
02/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.21790	12.34120	12,388
02/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03300	0.03700	0
02/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00600	0.00700	0
02/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03700	0.04100	0
02/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.15300	0.17000	0
02/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.33200	0.37100	0
02/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.65100	1.76800	0
02/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.62600	2.74900	0
02/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.37700	0.42100	8,032
02/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.91300	1.00600	0
02/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.79400	1.91200	0
02/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.77500	2.89700	0
02/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03200	0.03600	0
02/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.44700	0.50500	0
02/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.06500	1.17100	0
02/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.98600	2.10700	0
02/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.02600	1.12700	0
02/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.93800	2.05700	0
02/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.10300	0.11400	0
02/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.20500	0.22900	0
02/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.46700	0.52900	0
02/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.10600	1.21500	0
02/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.03500	2.15600	0
02/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02800	0.03100	0
02/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03100	0.03500	0
02/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03400	0.03800	0
02/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.67900	0.75800	0
02/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.46400	1.57900	0
02/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.42800	2.55000	0
02/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.14800	0.16400	0
02/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.77400	0.85900	0
02/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.60400	1.72100	0
02/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01100	0.01400	0
02/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.03000	0.03300	0
02/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05600	0.06300	0
02/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.15900	0.17600	0
02/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.34600	0.38700	0
02/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.84100	0.93100	0
02/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.69900	1.81600	0
02/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.67600	2.79800	0
02/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.10000	0.11100	0
02/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01800	0.02200	0
02/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03900	0.04300	0
02/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.51400	0.58100	0
02/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.19300	1.30400	0
02/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.24000	0.26800	0
02/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.56500	0.63600	0
02/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.28200	1.39400	0
02/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.23100	2.35300	0
02/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01000	0.01200	0
02/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.32200	3.44400	0
02/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01300	0.01500	0
02/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06000	0.06700	0
02/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.27200	3.39500	0
02/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.16900	4.29200	0
02/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.96900	4.09200	0
02/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01400	0.01700	0
02/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06400	0.07200	0
02/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.37100	3.49400	0
02/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07400	0.08300	0
02/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.57100	3.69300	0
02/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.87000	3.99300	0
02/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.82000	3.94300	0
02/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06200	0.07000	0
02/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.07100	0.08000	0
02/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.52100	3.64400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.47100	3.59400	0
02/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.22200	3.34500	0
02/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01100	0.01300	0
02/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05400	0.06000	0
02/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.12300	3.24500	0
02/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.17200	3.29500	0
02/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05200	0.05800	0
02/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.07300	3.19600	0
02/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.92400	3.04600	0
02/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.97400	3.09600	0
02/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.08000	0.09000	0
02/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.67000	3.79300	0
02/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.02300	3.14600	0
02/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.01900	4.14200	0
02/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02700	0.03000	0
02/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05000	0.05600	0
02/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.14300	0.15800	0
02/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.30600	0.34200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.74100	0.82400	0
02/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.55700	1.67300	0
02/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.52700	2.64900	0
02/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.64900	0.72600	0
02/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.41800	1.53300	0
02/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.37900	2.50100	0
02/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00600	0.00700	0
02/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01700	0.02000	0
02/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.21300	0.23800	0
02/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.49000	0.55500	0
02/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.08400	2.20500	0
02/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01900	0.02300	0
02/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.04000	0.04500	0
02/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11400	0.12500	0
02/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.23100	0.25700	0
02/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.53900	0.60800	28
02/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.23700	1.34900	0
02/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.18200	2.30300	0
02/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00700	0.00900	0
02/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02100	0.02500	0
02/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04300	0.04800	0
02/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.25000	0.27900	0
02/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.59200	0.66500	0
02/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.32700	1.44000	0
02/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.28000	2.40200	0
02/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.26000	0.29000	0
02/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.62000	0.69500	0
02/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.33000	2.45200	0
02/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00900	0.01100	0
02/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02600	0.02900	0
02/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04900	0.05500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.29300	0.32800	0
02/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.71000	0.79100	0
02/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.51100	1.62600	0
02/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.47800	2.60000	0
02/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.13800	0.15300	0
02/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01200	0.01400	0
02/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.03100	0.03400	0
02/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05800	0.06500	0
02/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.17100	0.19000	0
02/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03500	0.03900	0
02/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.06900	0.07700	0
02/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.19800	0.22000	0
02/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00700	0.00800	0
02/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.98700	1.08400	0
02/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.89000	2.00800	0
02/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.87400	2.99700	0
02/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00800	0.00900	0
02/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02200	0.02600	0
02/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.08900	0.10000	8,032
02/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.95000	1.04400	0
02/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.84200	1.96000	0
02/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02000	0.02400	0
02/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04100	0.04600	0
02/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08300	0.09300	0
02/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.16400	0.18300	0
02/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.36100	0.40400	0
02/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.87700	0.96800	0
02/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.74600	1.86400	0
02/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.72500	2.84800	0
02/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01300	0.01600	0
02/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04400	0.04900	0
02/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.12500	0.13800	0
02/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.39300	0.44000	0
02/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.37300	1.48600	0
02/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.82500	2.94700	0
02/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.31900	4.44200	0
02/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.11700	0.12900	0
02/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01000	0.01200	0
02/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03800	0.04200	0
02/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.10700	0.11800	0
02/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.31900	0.35600	0
02/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.14900	1.25900	0
02/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.57700	2.69900	0
02/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.06900	4.19200	0
02/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00600	0.00800	0
02/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02900	0.03200	0
02/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.07700	0.08600	0
02/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.22200	0.24700	0
02/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.80700	0.89400	0
02/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.13300	2.25400	0
02/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.62000	3.74300	0
02/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00900	0.01000	0
02/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02500	0.02800	0
02/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04700	0.05300	0
02/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.09600	0.10700	0
02/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.13400	0.14800	0
02/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.19000	0.21200	0
02/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.28200	0.31500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.42800	0.48200	0
02/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.11000	0.12100	0
02/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00800	0.01000	0
02/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02300	0.02800	0
02/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04600	0.05100	0
02/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.12900	0.14300	0
02/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.18400	0.20400	0
02/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.27000	0.30200	0
02/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.41000	0.45900	0
02/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.12100	0.13400	0
02/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00700	0.00800	11,194
02/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.17700	0.19700	11,194
02/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09200	0.10400	0
02/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01500	0.01800	0
02/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.06600	0.07500	0
02/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.42100	3.54400	0
02/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01600	0.01900	0
02/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.49800	4.37800	0
02/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.48400	6.36200	0
02/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.48300	8.36000	0
02/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.64800	2.53400	0
02/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.59700	4.47700	0
02/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.58400	6.46200	0
02/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.58300	8.46000	0
02/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.22400	2.11300	0
02/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.35900	1.25600	0
02/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.28900	5.16700	0
02/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.85300	1.74300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.54200	0.46800	0
02/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.90200	0.81100	0
02/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.31600	1.21300	0
02/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.76100	1.65200	0
02/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.17800	3.06000	0
02/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.15500	4.03700	0
02/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.14000	5.01900	0
02/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.13500	6.01200	0
02/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.99200	1.88000	0
02/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.51000	0.44100	0
02/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.86400	0.77400	0
02/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.27200	1.17100	0
02/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.71600	1.60700	0
02/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.17800	2.06600	0
02/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.12900	3.01200	0
02/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.10700	3.98700	0
02/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.09100	4.96900	0
02/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.08500	5.96300	0
02/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01500	0.01300	0
02/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.18900	0.15300	0
02/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.10400	1.00600	0
02/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.45900	2.34500	0
02/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.91100	3.79100	0
02/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.38800	5.26700	0
02/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.88400	6.76100	0
02/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.38300	8.26000	0
02/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.08100	0.06800	0
02/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.75100	0.66500	0
02/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.03900	1.92700	0
02/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.47000	3.35100	0
02/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.94200	4.82100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.43500	6.31200	0
02/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.93300	7.81000	0
02/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.89900	1.78800	0
02/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.05500	0.04500	0
02/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.57500	0.49900	0
02/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.80700	1.69700	0
02/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.22600	3.10800	0
02/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.69500	4.57500	0
02/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.18500	6.06200	0
02/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.68300	7.56100	0
02/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02800	0.02300	0
02/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.15900	0.12700	0
02/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.64300	0.56300	0
02/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.44600	1.34200	0
02/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.36500	2.25200	0
02/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.32300	3.20500	0
02/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.30200	4.18300	0
02/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02400	0.01900	0
02/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.13200	0.10300	0
02/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.27100	2.15900	0
02/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.20400	4.08500	0
02/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.19000	5.06800	0
02/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02200	0.01700	0
02/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.11900	0.09300	0
02/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.33900	5.21700	0
02/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.23000	1.12900	0
02/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.60100	2.48600	0
02/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.56700	3.44800	0
02/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.54800	4.42700	0
02/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.53700	5.41500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.40300	1.29900	0
02/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.84000	2.72400	0
02/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.81300	3.69300	0
02/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.79400	4.67300	0
02/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.78600	5.66400	0
02/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.67000	1.56200	0
02/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.04300	0.03500	0
02/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.24200	0.20000	0
02/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.82500	0.73700	0
02/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.08100	2.96400	0
02/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.05800	3.93800	0
02/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.04100	4.92000	0
02/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.03500	5.91300	0
02/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.30200	0.25400	0
02/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.94200	0.84900	0
02/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.05900	0.04900	0
02/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.32400	0.27400	0
02/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.98200	0.88800	0
02/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.27500	3.15700	0
02/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.25300	4.13400	0
02/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.23900	5.11800	0
02/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.23500	6.11200	0
02/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01400	0.01200	0
02/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.06900	0.05800	0
02/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.37100	0.31700	0
02/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.06300	0.96600	0
02/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.94600	1.83400	0
02/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.37200	3.25400	0
02/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.35100	4.23200	0
02/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.33500	6.21200	0
02/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01600	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.42200	0.36400	0
02/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.14500	1.04700	0
02/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.44900	4.32900	0
02/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.43800	5.31600	0
02/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01100	0.01000	0
02/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.05000	0.04200	0
02/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.28100	0.23500	0
02/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03900	0.03200	0
02/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.22300	0.18300	0
02/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.78800	0.70100	0
02/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.62500	1.51700	0
02/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.03200	2.91500	0
02/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.00900	3.88900	0
02/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.41200	2.29900	0
02/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.33300	8.21000	0
02/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.03400	6.91100	0
02/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.03200	8.91000	0
02/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.13400	7.01100	0
02/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.13200	9.00900	0
02/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.08400	6.96100	0
02/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.08200	8.95900	0
02/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.98400	2.86700	0
02/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.93400	6.81100	0
02/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.93200	8.81000	0
02/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.83400	6.71100	0
02/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.83300	8.71000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.93600	2.81900	0
02/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.89300	4.77200	0
02/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.88200	8.76000	0
02/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.78400	6.66100	0
02/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.78300	8.66000	0
02/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.53400	6.41200	0
02/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.53300	8.41000	0
02/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.55300	2.43900	0
02/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.74400	2.62900	0
02/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.68400	6.56100	0
02/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.68300	8.56000	0
02/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.18300	8.06000	0
02/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.50600	2.39200	0
02/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.43300	8.31000	0
02/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.69600	2.58100	0
02/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.64600	4.52600	0
02/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.63400	6.51200	0
02/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.63300	8.51000	0
02/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.79200	2.67600	0
02/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.74500	4.62400	0
02/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.73400	6.61100	0
02/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.73300	8.61000	0
02/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.28400	7.16100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.28200	9.15900	0
02/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.98400	6.86100	0
02/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.98200	8.86000	0
02/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.99200	4.87100	0
02/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.98500	5.86300	0
02/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01300	0.01200	0
02/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.06400	0.05300	0
02/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.34700	0.29500	0
02/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.02200	0.92700	0
02/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.28500	6.16200	0
02/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.07500	0.06300	0
02/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.39600	0.34000	0
02/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.42100	3.30200	0
02/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.40000	4.28100	0
02/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.38500	6.26200	0
02/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.13200	2.02000	0
02/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.03100	0.02500	0
02/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.17300	0.14000	0
02/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.67800	0.59600	0
02/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.49100	1.38500	0
02/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.88800	2.77200	0
02/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.86200	3.74200	0
02/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.84300	4.72300	0
02/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.83600	5.71400	0
02/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.33400	7.21100	0
02/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.33200	9.20900	0
02/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03600	0.03000	0
02/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.20600	0.16800	0
02/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.58000	1.47300	0
02/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.43400	7.31100	0
02/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.43200	9.30900	0
02/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.53300	7.41100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.53200	9.40900	0
02/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.04600	0.03800	0
02/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.26100	0.21700	0
02/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.61600	3.49700	0
02/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.58700	5.46500	0
02/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.58300	7.46100	0
02/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.58200	9.45900	0
02/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.76300	3.64400	0
02/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.73600	5.61400	0
02/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.73300	7.61000	0
02/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.73200	9.60900	0
02/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.78300	7.66000	0
02/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.78200	9.65900	0
02/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.96000	3.84000	0
02/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.93500	5.81300	0
02/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.93200	9.80900	0
02/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01700	0.01500	0
02/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.08800	0.07400	0
02/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.44900	0.38800	0
02/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.18700	1.08800	0
02/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.08500	1.97300	0
02/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.98300	7.86000	0
02/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.98200	9.85900	0
02/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.02000	0.01600	0
02/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.10800	0.08600	0
02/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.08300	7.96000	0
02/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.08200	9.95900	0
02/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01800	0.01600	0
02/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.09700	0.08000	0
02/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.47900	0.41400	0
02/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.03300	7.91000	0
02/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.03200	9.90900	0
02/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.88600	5.76300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.88300	7.76000	0
02/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.88200	9.75900	0
02/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.71400	3.59500	0
02/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.68700	5.56500	0
02/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.68200	9.55900	0
02/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02600	0.02100	0
02/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.14500	0.11500	0
02/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.60900	0.53000	0
02/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.23400	7.11100	0
02/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.23200	9.10900	0
02/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.18400	7.06100	0
02/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.18200	9.05900	0
02/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.03300	0.02700	0
02/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.71400	0.63000	0
02/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.53500	1.42900	0
02/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.38400	7.26100	0
02/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.38200	9.25900	0
02/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.51900	3.40000	0
02/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.48800	5.36600	0
02/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.48400	7.36100	0
02/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.48200	9.35900	0
02/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.66500	3.54600	0
02/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.63700	5.51500	0
02/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.63300	7.51100	0
02/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.63200	9.50900	0
02/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.13300	8.01000	0
02/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.13200	10.00900	0
02/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.83300	7.71000	0
02/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.83200	9.70900	0
02/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.41430	12.54130	1,261
02/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.52000	0.54200	0
02/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.50000	0.56000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.54000	0.56300	0
02/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.80600	0.70200	0
02/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.86600	0.79900	0
02/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.83600	0.73100	0
02/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08340	0.08410	1,364
02/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00458	0.00514	0
02/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00103	0.00123	0
02/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01347	0.01416	0
02/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
02/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00763	0.00713	0
02/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00118	0.00104	0
02/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08490	0.08560	0
02/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00759	0.00809	0
02/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00367	0.00397	0
02/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01517	0.01583	0
02/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00027	0.00023	0
02/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00877	0.00837	0
02/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00269	0.00249	0
02/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.51250	10.60870	22,109
02/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01100	0.01600	0
02/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.14400	0.18700	0
02/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.87300	0.96500	0
02/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.86300	1.95900	0
02/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.86300	2.95900	0
02/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00200	13,636
02/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.01400	0.02100	0
02/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.18200	0.23500	0
02/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.96900	1.06300	0
02/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.96300	2.05900	0
02/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.96300	3.05900	0
02/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.02100	0.03000	0
02/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.26000	0.32600	0
02/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.11600	1.21200	0
02/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.11300	2.20900	0
02/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.11300	3.20900	0
02/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.01900	0.02700	0
02/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.23100	0.29400	0
02/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.06700	1.16200	0
02/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.06300	2.15900	0
02/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.06300	3.15900	0
02/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.31300	2.40900	0
02/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.03200	0.04400	2,700
02/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.35800	0.43300	0
02/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.26500	1.36100	0
02/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.26300	2.35900	0
02/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.36300	3.45900	0
02/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.02800	0.03900	0
02/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.32300	0.39600	0
02/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.21500	1.31100	0
02/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.21300	2.30900	0
02/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.21300	3.30900	0
02/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.26300	3.35900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.41300	3.50900	0
02/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.31300	3.40900	0
02/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01300	0.01800	0
02/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.16200	0.20900	0
02/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.92100	1.01400	0
02/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.91300	2.00900	0
02/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.91300	3.00900	0
02/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.02400	0.03500	0
02/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.29000	0.36000	0
02/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.16600	1.26100	0
02/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.16300	2.25900	0
02/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.16300	3.25900	0
02/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.01600	0.02400	10
02/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.20300	0.26400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.01800	1.11300	0
02/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.01300	2.10900	0
02/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.01300	3.10900	0
02/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.01000	0.01400	0
02/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.12800	0.16700	0
02/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.82500	0.91700	0
02/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.81300	1.90900	0
02/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.81300	2.90900	0
02/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00900	0.01300	0
02/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.11300	0.14900	0
02/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.77800	0.86900	0
02/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.76300	1.85900	0
02/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.76300	2.85900	0
02/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00500	0.00800	0
02/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.06900	0.09300	0
02/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.59700	0.68400	0
02/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.56300	1.65900	0
02/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.56300	2.65900	0
02/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00500	0.00700	0
02/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.06000	0.08300	13,651
02/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.55400	0.63900	0
02/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.51400	1.61000	0
02/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.51300	2.60900	0
02/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00700	0.01000	0
02/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.08800	0.11800	0
02/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.68600	0.77500	0
02/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.66300	1.75900	0
02/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.66300	2.75900	0
02/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00800	0.01100	0
02/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.10000	0.13300	0
02/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.73200	0.82200	0
02/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.71300	1.80900	0
02/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.71300	2.80900	0
02/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00600	0.00900	0
02/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.07800	0.10500	0
02/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.64100	0.72900	0
02/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.61300	1.70900	0
02/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.61300	2.70900	0
02/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.04100	0.05700	0
02/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.43200	0.51200	0
02/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.36400	1.46000	0
02/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.36300	2.45900	0
02/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.05300	0.07300	0
02/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.51200	0.59600	0
02/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.46400	1.56000	0
02/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.46300	2.55900	0
02/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.04700	0.06500	0
02/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.47100	0.55300	0
02/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.41400	1.51000	0
02/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.41300	2.50900	0
02/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.03600	0.05000	0
02/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.39400	0.47200	0
02/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.31400	1.41000	0
02/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.08200	0.06300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.72400	0.64100	0
02/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.69100	1.59500	0
02/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.68800	2.59200	0
02/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.68800	3.59100	0
02/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.68800	4.59100	0
02/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.68800	5.59100	0
02/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.05900	0.04400	0
02/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.63500	0.55600	0
02/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.58900	2.49200	0
02/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.58800	3.49100	0
02/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.58800	4.49100	0
02/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.58800	5.49100	0
02/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.05000	0.03700	0
02/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.59100	0.51400	0
02/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.54200	1.44700	0
02/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.53900	2.44200	0
02/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.53800	3.44100	0
02/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.53800	4.44100	0
02/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.53800	5.44100	0
02/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.07000	0.05300	0
02/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.67900	0.59800	0
02/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.64100	1.54600	0
02/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.63800	2.54200	0
02/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.63800	3.54100	0
02/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.63800	4.54100	0
02/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.63800	5.54100	0
02/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.02900	0.02000	0
02/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.46600	0.39600	0
02/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.39400	1.30000	0
02/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.38900	2.29200	0
02/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.38800	3.29100	0
02/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.38800	4.29100	0
02/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.38800	5.29100	0
02/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.02000	0.01300	0
02/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.38800	0.32400	0
02/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.29600	1.20200	0
02/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.28900	2.19200	0
02/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.28800	3.19100	0
02/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.28800	4.19100	0
02/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.28800	5.19100	0
02/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.02400	0.01600	0
02/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.42600	0.35900	0
02/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.34500	1.25100	0
02/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.33900	2.24200	0
02/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.33800	3.24100	0
02/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.33800	4.24100	0
02/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.33800	5.24100	0
02/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.04200	0.03000	0
02/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.54800	0.47400	0
02/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.49300	1.39800	0
02/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.48900	2.39200	0
02/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.48800	3.39100	0
02/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.48800	4.39100	0
02/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.48800	5.39100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.03500	0.02500	0
02/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.50700	0.43400	0
02/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.44300	1.34900	0
02/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.43900	2.34200	0
02/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.43800	3.34100	0
02/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.43800	4.34100	0
02/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.43800	5.34100	0
02/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.01600	0.01000	0
02/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.35100	0.29000	0
02/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.24700	1.15400	0
02/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.23900	2.14200	0
02/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.23800	3.14100	0
02/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.23800	4.14100	0
02/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.23800	5.14100	0
02/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.01300	0.00800	0
02/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.31600	0.25800	0
02/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.19800	1.10500	0
02/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.18900	2.09200	0
02/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.18800	3.09100	0
02/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.18800	4.09100	0
02/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.18800	5.09100	0
02/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00600	0.00400	0
02/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.19100	0.15500	0
02/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.00400	0.91500	0
02/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.98900	1.89300	0
02/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.98800	2.89100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.98800	3.89100	0
02/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.98800	4.89100	0
02/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00400	0.00200	0
02/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.12800	0.10100	0
02/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.86200	0.77600	0
02/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.84000	1.74400	0
02/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.83800	2.74100	0
02/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.83800	3.74100	0
02/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.83800	4.74100	0
02/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.83800	6.74100	0
02/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.83800	8.74100	0
02/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.98800	6.89100	0
02/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.98800	8.89100	0
02/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00900	0.00500	0
02/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.25000	0.20000	0
02/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.10100	1.00900	0
02/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.08800	2.99100	0
02/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.08800	4.99100	0
02/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.08800	6.99100	0
02/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.08800	8.99100	0
02/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.68800	6.59100	0
02/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.68800	8.59100	0
02/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.58800	6.49100	0
02/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.58800	8.49100	0
02/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.73800	6.64100	0
02/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.73800	8.64100	0
02/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.11100	0.08700	0
02/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.81600	0.73000	0
02/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.78800	2.69200	0
02/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.78800	4.69100	0
02/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.78800	6.69100	0
02/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.78800	8.69100	0
02/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.63800	6.54100	0
02/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.63800	8.54100	0
02/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.59200	1.49600	0
02/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.09600	0.07400	0
02/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.77000	0.68500	0
02/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.74100	1.64500	0
02/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.73800	2.64200	0
02/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.73800	3.64100	0
02/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.73800	4.64100	0
02/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.73800	5.64100	0
02/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.18800	7.09100	0
02/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.18800	9.09100	0
02/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.33800	7.24100	0
02/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.33800	9.24100	0
02/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.43800	7.34100	0
02/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.43800	9.34100	0
02/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.58800	7.49100	0
02/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.58800	9.49100	0
02/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.53800	7.44100	0
02/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.53800	9.44100	0
02/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.28800	7.19100	0
02/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.28800	9.19100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00500	0.00300	0
02/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.16900	0.13500	0
02/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.95700	0.86800	0
02/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.93800	2.84100	0
02/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.93800	4.84100	0
02/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.93800	6.84100	0
02/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.93800	8.84100	0
02/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.14800	0.11700	0
02/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.90900	0.82100	0
02/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.88800	2.79100	0
02/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.88800	4.79100	0
02/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.88800	6.79100	0
02/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.88800	8.79100	0
02/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00700	0.00400	0
02/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.22000	0.17600	0
02/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.05200	0.96200	0
02/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.03800	2.94100	0
02/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.03800	4.94100	0
02/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.03800	6.94100	0
02/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.03800	8.94100	0
02/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.08900	1.99300	0
02/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.23800	7.14100	0
02/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.23800	9.14100	0
02/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.48800	7.39100	0
02/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.48800	9.39100	0
02/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.38800	7.29100	0
02/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.38800	9.29100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.01100	0.00600	0
02/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.28200	0.22800	0
02/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.14900	1.05700	0
02/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.13800	3.04100	0
02/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.13800	5.04100	0
02/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.13800	7.04100	0
02/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.13800	9.04100	0
02/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.69010	10.78940	12,966
02/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.09900	0.11400	0
02/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.11700	0.13500	0
02/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.10700	0.12400	0
02/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.03300	0.04000	0
02/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.20600	0.23700	25
02/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.59300	0.66300	20
02/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.41400	1.51000	0
02/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.39400	2.49300	0
02/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.39100	3.49000	0
02/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.02400	0.03000	0
02/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.15400	0.17700	0
02/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.42800	0.48600	0
02/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.13100	1.22500	0
02/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.09700	2.19600	0
02/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.09200	3.19100	0
02/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.02200	0.02700	0
02/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.14100	0.16200	0
02/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.38200	0.43500	0
02/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.03900	1.13200	0
02/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.99800	2.09700	0
02/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.99200	3.09100	0
02/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.03100	0.03800	0
02/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.19600	0.22500	0
02/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.56300	0.63100	0
02/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.36600	1.46200	0
02/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.34500	2.44400	0
02/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.34100	3.44000	0
02/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.03000	0.03600	0
02/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.18700	0.21500	0
02/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.53400	0.60000	0
02/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.31900	1.41400	0
02/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.29500	2.39400	0
02/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.29100	3.39000	0
02/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.02500	0.03100	0
02/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.16200	0.18600	0
02/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.45300	0.51300	0
02/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.17700	1.27200	0
02/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.14600	2.24500	0
02/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.14100	3.24100	0
02/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02800	0.03500	0
02/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.17800	0.20500	0
02/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.50600	0.57000	0
02/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.27100	1.36700	0
02/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.24600	2.34400	0
02/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.24100	3.34000	0
02/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02700	0.03300	0
02/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.17000	0.19500	0
02/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.47900	0.54100	0
02/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.22400	1.31900	0
02/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.19600	2.29500	0
02/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.19100	3.29100	0
02/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01900	0.02400	0
02/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.12300	0.14100	0
02/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.32700	0.37200	0
02/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.91400	1.00100	0
02/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.85100	1.94900	0
02/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.84200	2.94100	0
02/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.02000	0.02500	0
02/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.12800	0.14800	0
02/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.34400	0.39100	0
02/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.95500	1.04300	0
02/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.90000	1.99800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.89200	2.99100	0
02/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.54400	2.64300	0
02/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.69100	0.76700	0
02/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.55800	1.65500	0
02/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.70400	1.80200	0
02/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.69300	2.79200	0
02/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.01400	0.01800	0
02/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.09500	0.10900	0
02/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.24000	0.27500	0
02/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01800	0.02300	0
02/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.31000	0.35300	0
02/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.87400	0.95900	0
02/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.80200	1.90000	0
02/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.79200	2.89200	0
02/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01700	0.02200	0
02/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.11200	0.12900	0
02/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.29400	0.33600	0
02/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.83600	0.91900	0
02/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.75300	1.85100	0
02/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.74300	2.84200	0
02/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.02100	0.02600	0
02/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.13400	0.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.36200	0.41100	0
02/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.99600	1.08600	0
02/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.94900	2.04700	0
02/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.94200	3.04100	0
02/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01600	0.02100	0
02/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.28000	0.31900	0
02/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.79800	0.87900	0
02/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.10800	0.09000	0
02/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.59000	0.53000	0
02/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.32600	3.23200	0
02/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.31200	5.21400	0
02/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.31000	7.21200	0
02/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.31000	9.21100	0
02/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.05600	0.04700	0
02/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.42200	0.37200	0
02/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.19400	1.11500	0
02/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.08100	2.98700	0
02/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.06300	4.96500	0
02/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.06100	6.96200	0
02/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.06000	8.96100	0
02/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01300	0.01200	0
02/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.09600	0.08000	0
02/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.55400	0.49700	0
02/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.37200	1.29000	0
02/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.27700	3.18300	0
02/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.26200	5.16400	0
02/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.26000	7.16200	0
02/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.26000	9.16100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.08400	0.07000	0
02/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.52000	0.46400	0
02/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.22800	3.13400	0
02/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.21200	5.11400	0
02/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.21100	7.11200	0
02/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.21000	9.11100	0
02/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.70000	0.63600	0
02/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.55500	1.47000	0
02/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.47400	3.37900	0
02/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.46200	5.36300	0
02/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.46000	7.36200	0
02/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.46000	9.36100	0
02/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01400	0.01300	0
02/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01800	0.01600	0
02/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.15100	0.12800	0
02/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.06500	0.05400	0
02/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.45400	0.40200	0
02/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.23800	1.15900	0
02/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.13000	3.03600	0
02/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.11300	5.01400	0
02/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.11100	7.01200	0
02/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.11000	9.01100	0
02/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.01100	0.01000	0
02/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.07400	0.06200	0
02/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.48700	0.43300	0
02/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.28300	1.20200	0
02/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.17900	3.08500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.16200	5.06400	0
02/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.16100	7.06200	0
02/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.16000	9.06100	0
02/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.03400	0.03000	0
02/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.28900	0.25200	0
02/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.98000	0.90600	0
02/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.83700	2.74400	0
02/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.81400	4.71600	0
02/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.81100	6.71200	0
02/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.81000	8.71100	0
02/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.03100	0.02800	0
02/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.26600	0.23100	0
02/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.93800	0.86600	0
02/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.78800	2.69600	0
02/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.76400	4.66600	0
02/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.76100	6.66200	0
02/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.76000	8.66100	0
02/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.03700	0.03300	0
02/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.31300	0.27400	0
02/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.02200	0.94700	0
02/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.88500	2.79200	0
02/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.86300	4.76600	0
02/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.86100	6.76200	0
02/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.86000	8.76100	0
02/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02900	0.02500	0
02/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.24400	0.21100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.89700	0.82600	0
02/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.74000	2.64700	0
02/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.71400	4.61600	0
02/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.71100	6.61200	0
02/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.71000	8.61100	0
02/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02600	0.02300	0
02/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.22300	0.19200	0
02/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.85600	0.78600	0
02/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.69100	2.59900	0
02/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.66400	4.56700	0
02/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.66100	6.56200	0
02/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.66000	8.56100	0
02/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04900	0.04300	0
02/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.39200	0.34600	0
02/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.15100	1.07300	0
02/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.03200	2.93800	0
02/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.01300	4.91500	0
02/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.01100	6.91200	0
02/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.01000	8.91100	0
02/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.04100	0.03600	0
02/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.33800	0.29700	0
02/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.06400	0.98800	0
02/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.93400	2.84100	0
02/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.91300	4.81500	0
02/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.91100	6.81200	0
02/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.91000	8.81100	0
02/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.02400	0.02100	0
02/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.20300	0.17400	271
02/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.81600	0.74800	0
02/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.64300	2.55100	0
02/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.61400	4.51700	0
02/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.61100	6.51200	0
02/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.61000	8.51100	0
02/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.41700	1.33500	0
02/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.32700	1.24600	0
02/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.50900	1.42500	0
02/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.86090	10.96410	500
02/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.30000	0.33100	0
02/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.10400	1.03200	0
02/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.03030	11.13650	155
02/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01400	0.01600	0
02/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03500	0.03800	0
02/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07000	0.07600	0
02/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14400	0.15500	0
02/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.34700	0.37600	0
02/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.59400	0.64300	0
02/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.08700	1.16500	0
02/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.88800	1.98800	0
02/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.84900	2.95400	0
02/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.37400	0.40500	0
02/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03400	0.03700	0
02/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06900	0.07400	0
02/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.14100	0.15200	0
02/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.33800	0.36600	0
02/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.57800	0.62500	0
02/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.05600	1.13200	0
02/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.84300	1.94300	0
02/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.80000	2.90500	0
02/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05500	0.06000	0
02/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11000	0.11900	0
02/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.24500	0.26400	0
02/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.39400	0.42700	0
02/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.68800	0.74600	0
02/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.26000	1.34900	0
02/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.11900	2.22400	0
02/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01000	0.01100	0
02/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02800	0.03000	0
02/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05700	0.06200	0
02/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.11400	0.12300	0
02/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.25600	0.27600	0
02/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.41500	0.45000	0
02/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.73200	0.79300	0
02/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.33700	1.42800	0
02/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.21500	2.32000	0
02/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01500	0.01800	0
02/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03700	0.04100	0
02/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07500	0.08100	0
02/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15500	0.16800	0
02/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.38400	0.41600	0
02/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.66700	0.72400	0
02/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.22200	1.31000	0
02/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.07100	2.17600	0
02/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.04600	3.15100	0
02/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01500	0.01700	0
02/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03600	0.03900	0
02/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07200	0.07800	0
02/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14900	0.16100	0
02/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.36500	0.39500	0
02/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.63000	0.68100	0
02/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.15300	1.23400	0
02/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.97900	2.08000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.94700	3.05200	0
02/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03200	0.03500	0
02/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06500	0.07100	0
02/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.13300	0.14400	0
02/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.31400	0.34000	0
02/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.53100	0.57500	0
02/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.96500	1.03800	0
02/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.71100	1.80900	0
02/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.65300	2.75800	0
02/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03100	0.03400	0
02/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06200	0.06800	0
02/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12600	0.13600	0
02/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.29300	0.31700	0
02/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.48800	0.52900	0
02/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.88100	0.95000	0
02/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.09500	3.20000	0
02/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03800	0.04200	0
02/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07600	0.08200	0
02/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15800	0.17100	0
02/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.58200	1.67800	0
02/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.50700	2.61100	0
02/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01700	0.01900	0
02/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03900	0.04300	0
02/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07900	0.08500	0
02/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16500	0.17800	0
02/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.19400	3.29900	0
02/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03900	0.04200	0
02/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07700	0.08400	0
02/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.16100	0.17500	0
02/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.40400	0.43800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.71000	0.76900	0
02/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.29800	1.38800	0
02/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.16700	2.27200	0
02/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.14400	3.25000	0
02/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
02/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03700	0.03600	0
02/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.16800	0.15200	0
02/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.58000	0.53300	0
02/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.27400	1.20200	0
02/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.03100	2.93900	0
02/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.94700	4.84800	0
02/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.90900	6.80600	0
02/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.88600	8.78200	0
02/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01400	0.01300	0
02/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.98500	2.89200	0
02/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.89900	4.79900	0
02/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.85900	6.75700	0
02/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.83700	8.73300	0
02/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02700	0.02500	0
02/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.10200	0.09200	0
02/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.07800	2.98500	0
02/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.99600	4.89600	0
02/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.95800	6.85600	0
02/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.93600	8.83200	0
02/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01500	0.01400	0
02/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.40100	0.36400	0
02/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.00800	0.94300	0
02/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.81300	1.73100	0
02/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.64600	3.55000	0
02/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.58200	5.48200	0
02/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.55100	7.44800	0
02/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.53200	9.42700	0
02/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02300	0.02200	0
02/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.08100	0.07300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.33500	0.30200	0
02/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.90100	0.83900	0
02/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.68400	1.60400	0
02/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.50300	3.40800	0
02/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.43500	5.33500	0
02/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.40200	7.29900	0
02/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.38300	9.27800	0
02/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01700	0.01600	0
02/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04900	0.04400	0
02/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.22300	0.19800	0
02/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.70000	0.64500	0
02/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.43500	1.35900	0
02/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.21900	3.12500	0
02/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.14200	5.04200	0
02/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.10600	7.00300	0
02/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.08500	8.98100	0
02/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01600	0.01500	0
02/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.04100	0.04000	0
02/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.19200	0.17400	0
02/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.63700	0.58800	0
02/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.35400	1.28000	0
02/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.12500	3.03200	0
02/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.04500	4.94500	0
02/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.00700	6.90500	0
02/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.98500	8.88200	0
02/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03500	0.03400	0
02/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.15700	0.14200	0
02/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.55200	0.50700	0
02/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.23500	1.16400	0
02/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.07600	1.99000	0
02/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.93400	3.83700	0
02/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.87700	5.77600	0
02/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.84800	7.74400	0
02/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.83000	9.72500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03900	0.03800	0
02/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.18000	0.16300	0
02/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.60800	0.56000	0
02/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.31400	1.24100	0
02/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.16500	2.07800	0
02/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.03000	3.93300	0
02/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.97500	5.87400	0
02/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.94700	7.84300	0
02/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.92900	9.82500	0
02/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.02000	0.01900	0
02/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.06300	0.05700	0
02/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.27600	0.24600	0
02/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.79800	0.73900	0
02/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.55800	1.48000	0
02/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.36100	3.26600	0
02/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.28900	5.18800	0
02/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.25400	7.15100	0
02/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.23400	9.12900	0
02/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.39400	1.31900	0
02/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01900	0.01800	0
02/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.05800	0.05200	0
02/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.25700	0.22900	0
02/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.76400	0.70700	0
02/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.51700	1.44000	0
02/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.31400	3.21900	0
02/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.24000	5.14000	0
02/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.20500	7.10200	0
02/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.18400	9.08000	0
02/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.62300	6.71330	14,736
02/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.82700	0.91600	0
02/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.82300	1.91300	0
02/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.82300	2.91300	0
02/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.82300	3.91300	0
02/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.73000	0.81800	0
02/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.72300	1.81300	0
02/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.72300	2.81300	0
02/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.72300	3.81300	0
02/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.68200	0.77000	0
02/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.67300	1.76300	0
02/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.67300	2.76300	0
02/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.67300	3.76300	0
02/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.77900	0.86700	0
02/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.77300	1.86300	0
02/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.77300	2.86300	0
02/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.77300	3.86300	0
02/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	0.87600	0.96600	0
02/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	1.87300	1.96300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	2.87300	2.96300	0
02/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	3.87300	3.96300	0
02/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.17400	1.26400	0
02/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.17300	2.26300	0
02/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.17300	3.26300	0
02/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.17300	4.26300	0
02/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	0.97500	1.06500	0
02/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	1.97300	2.06300	0
02/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	2.97300	3.06300	0
02/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	3.97300	4.06300	0
02/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	0.92600	1.01500	0
02/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	1.92300	2.01300	0
02/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	2.92300	3.01300	0
02/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	3.92300	4.01300	0
02/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.02500	1.11400	0
02/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.02300	2.11300	0
02/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.02300	3.11300	0
02/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.02300	4.11300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.07400	1.16400	0
02/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.02600	0.03900	0
02/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.47300	1.56300	0
02/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.47300	2.56300	0
02/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.47300	3.56300	0
02/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.07300	2.16300	0
02/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.07300	3.16300	0
02/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.07300	4.16300	0
02/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.12400	1.21400	0
02/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.12300	2.21300	0
02/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.12300	3.21300	0
02/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.12300	4.21300	0
02/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.22400	1.31400	0
02/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.22300	2.31300	0
02/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.22300	3.31300	0
02/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.22300	4.31300	0
02/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.54100	0.62700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.63500	0.72100	0
02/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.58800	0.67400	0
02/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.05100	0.07300	0
02/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.07100	0.10000	0
02/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.09800	0.13500	0
02/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.18500	0.25000	0
02/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.25100	0.32300	0
02/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.32600	0.40300	0
02/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.40800	0.48900	0
02/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.49600	0.58000	0
02/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.45200	0.53400	0
02/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.03100	0.04500	0
02/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.04300	0.06200	0
02/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.06000	0.08600	0
02/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.08300	0.11600	0
02/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.11500	0.15700	0
02/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.15600	0.21600	0
02/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.21700	0.28500	0
02/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.28800	0.36200	0
02/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.36700	0.44600	0
02/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.13400	0.18500	0
02/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.52300	1.61300	0
02/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.52300	2.61300	0
02/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.52300	3.61300	0
02/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.03600	0.05300	0
02/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.57300	1.66300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.57300	2.66300	0
02/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.57300	3.66300	0
02/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.62300	1.71300	0
02/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.62300	2.71300	0
02/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.62300	3.71300	0
02/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.37300	2.46300	0
02/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.37300	3.46300	0
02/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.01900	0.02800	0
02/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.37300	1.46300	0
02/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.52700	8.43700	0
02/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.37700	2.28700	0
02/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.37700	4.28700	0
02/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.37700	6.28700	0
02/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.37700	8.28700	0
02/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.46300	0.39000	0
02/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.42700	2.33700	0
02/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.42700	4.33700	0
02/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.42700	6.33700	0
02/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.42700	8.33700	0
02/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.47700	2.38700	0
02/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.47700	4.38700	0
02/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.47700	6.38700	0
02/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.47700	8.38700	0
02/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.16100	0.12200	0
02/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.04400	0.03300	0
02/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.06500	0.04900	0
02/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.09400	0.07200	0
02/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.13300	0.10300	0
02/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.19200	0.14400	0
02/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.26000	0.20300	0
02/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.33700	0.27300	0
02/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.42000	0.34900	0
02/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.50800	0.43200	0
02/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.02900	0.02100	0
02/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.02300	0.01700	0
02/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.03500	0.02600	0
02/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.05300	0.04000	0
02/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.07800	0.06000	0
02/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.11200	0.08700	0
02/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.22500	0.17200	0
02/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.29800	0.23700	0
02/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.37800	0.31000	0
02/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.01500	0.01100	0
02/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.01200	0.00800	0
02/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.01800	0.01400	0
02/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.77800	1.68800	0
02/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.77700	3.68700	0
02/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.77700	5.68700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.77700	7.68700	0
02/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.87800	1.78800	0
02/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.87700	3.78700	0
02/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.87700	5.78700	0
02/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.87700	7.78700	0
02/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.62700	8.53700	0
02/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.55300	0.47600	0
02/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.52700	2.43700	0
02/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.52700	4.43700	0
02/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.52700	6.43700	0
02/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.62700	6.53700	0
02/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.92800	1.83800	0
02/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.92700	3.83700	0
02/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.92700	5.83700	0
02/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.92700	7.83700	0
02/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.97700	1.88800	0
02/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.97700	3.88700	0
02/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.97700	5.88700	0
02/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.97700	7.88700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	2.07700	1.98800	0
02/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	4.07700	3.98700	0
02/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	6.07700	5.98700	0
02/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	8.07700	7.98700	0
02/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	2.02700	1.93800	0
02/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	4.02700	3.93700	0
02/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	6.02700	5.93700	0
02/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	8.02700	7.93700	0
02/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.82800	1.73800	0
02/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.82700	3.73700	0
02/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.82700	5.73700	0
02/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.82700	7.73700	0
02/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	2.12700	2.03800	0
02/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	4.12700	4.03700	0
02/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	6.12700	6.03700	0
02/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	8.12700	8.03700	0
02/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00600	0.00400	0
02/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.22700	2.13700	0
02/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.22700	4.13700	0
02/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.22700	6.13700	0
02/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.22700	8.13700	0
02/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00900	0.00700	0
02/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.32700	2.23700	0
02/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.32700	4.23700	0
02/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.32700	6.23700	0
02/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.32700	8.23700	0
02/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00700	0.00500	0
02/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.27700	2.18700	0
02/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.27700	4.18700	0
02/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.27700	6.18700	0
02/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.27700	8.18700	0
02/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.17700	2.08700	0
02/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.17700	4.08700	0
02/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.17700	6.08700	0
02/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.17700	8.08700	0
02/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.64600	0.56500	0
02/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.62700	2.53700	0
02/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.62700	4.53700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.67130	6.76080	506
02/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02400	0.02700	0
02/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.30300	0.35700	0
02/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.08200	1.17000	0
02/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.07300	2.16200	0
02/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.07100	3.16100	0
02/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.07100	4.16100	0
02/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02500	0.02900	0
02/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.32900	0.38600	0
02/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.13100	1.21900	0
02/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.12200	2.21200	0
02/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.12100	3.21100	0
02/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.12100	4.21100	0
02/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02600	0.03000	0
02/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.35800	0.41600	0
02/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.18000	1.26800	0
02/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.17200	2.26200	0
02/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.17100	3.26100	0
02/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.17100	4.26100	0
02/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.25700	0.30300	0
02/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01700	0.02100	0
02/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.20500	0.24000	0
02/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.84800	0.92900	0
02/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.82400	1.91300	0
02/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.82100	2.91100	0
02/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.82100	3.91100	0
02/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01900	0.02400	0
02/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.23800	0.27900	0
02/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	0.93900	1.02300	0
02/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	1.92300	2.01200	0
02/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	2.92100	3.01100	0
02/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	3.92100	4.01100	0
02/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01900	0
02/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.19000	0.22300	0
02/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.80400	0.88400	0
02/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.77400	1.86300	0
02/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.77100	2.86100	0
02/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.77100	3.86100	0
02/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01800	0.02200	0
02/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.22100	0.25900	0
02/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.89400	0.97600	0
02/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.87300	1.96300	0
02/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.87100	2.96100	0
02/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.87100	3.96100	0
02/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02300	0.02600	0
02/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.27700	0.32900	0
02/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.03300	1.12100	0
02/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.02300	2.11200	0
02/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.02100	3.11100	0
02/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.02100	4.11100	0
02/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01100	0.01300	0
02/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.13100	0.15500	0
02/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.59600	0.66800	0
02/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.52500	1.61400	0
02/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.52200	2.61100	0
02/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.52100	3.61100	0
02/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.42100	3.51100	0
02/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.42600	1.51500	0
02/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.42200	2.51100	0
02/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.47100	3.56100	0
02/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01200	0.01500	0
02/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.15200	0.17900	0
02/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.67600	0.75200	0
02/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.62500	1.71400	0
02/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.62100	2.71100	0
02/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.62100	3.71100	0
02/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00900	0.01100	0
02/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.11300	0.13400	0
02/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.52100	0.59000	0
02/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01100	0.01400	0
02/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.14100	0.16600	0
02/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.63500	0.70900	0
02/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.57500	1.66400	0
02/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.57200	2.66100	0
02/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.57100	3.66100	0
02/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01300	0.01700	0
02/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.16300	0.19300	0
02/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.71800	0.79500	0
02/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.67400	1.76300	0
02/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.67100	2.76100	0
02/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.67100	3.76100	0
02/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01400	0.01800	0
02/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.17600	0.20700	0
02/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.76000	0.83900	0
02/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.72400	1.81300	0
02/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.72100	2.81100	0
02/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.72100	3.81100	0
02/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01000	0.01200	0
02/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.12200	0.14400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.55800	0.62800	0
02/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.47600	1.56500	0
02/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.47200	2.56100	0
02/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.08700	0.06700	0
02/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.65100	0.58300	0
02/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.53900	2.45100	0
02/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.53000	4.44000	0
02/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.52900	6.43900	0
02/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.52900	8.43900	0
02/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.03900	0.02800	0
02/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.45500	0.39600	0
02/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.29300	2.20700	0
02/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.28000	4.19000	0
02/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.27900	6.18900	0
02/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.27900	8.18900	0
02/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.04700	0.03400	0
02/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.49200	0.43200	0
02/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.34200	2.25600	0
02/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.33000	4.24000	0
02/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.32900	6.23900	0
02/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.32900	8.23900	0
02/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.06400	0.04800	0
02/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.57000	0.50500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.44000	2.35300	0
02/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.10000	0.07900	0
02/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.69200	0.62300	0
02/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.58800	2.50000	0
02/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.58000	4.49000	0
02/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.57900	6.48900	0
02/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.57900	8.48900	0
02/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.05500	0.04100	0
02/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.53100	0.46800	0
02/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.39100	2.30400	0
02/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.38000	4.29000	0
02/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.37900	6.28900	0
02/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.37900	8.28900	0
02/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.43000	4.34000	0
02/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.42900	6.33900	0
02/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.42900	8.33900	0
02/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.07500	0.05700	0
02/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.61000	0.54400	0
02/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.49000	2.40200	0
02/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.48000	4.39000	0
02/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.47900	6.38900	0
02/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.47900	8.38900	0
02/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.01200	0.01000	0
02/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.25600	0.21800	0
02/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	2.00200	1.91500	0
02/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.98000	3.89000	0
02/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.97900	5.88900	0
02/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.97900	7.88900	0
02/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.02300	0.01500	0
02/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.35000	0.29800	0
02/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.14700	2.06100	0
02/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.13000	4.04000	0
02/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.12900	6.03900	0
02/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.12900	8.03900	0
02/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.03300	0.02300	0
02/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.41900	0.36200	0
02/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.24400	2.15800	0
02/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.23000	4.14000	0
02/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.22900	6.13900	0
02/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.22900	8.13900	0
02/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01800	0.01200	0
02/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.31700	0.26800	0
02/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.09800	2.01300	0
02/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	4.08000	3.99000	0
02/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	6.07900	5.98900	0
02/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	8.07900	7.98900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.02700	0.01800	0
02/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.38400	0.32900	0
02/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.19600	2.11000	0
02/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.18000	4.09000	0
02/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.17900	6.08900	0
02/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.17900	8.08900	0
02/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.28600	0.24200	0
02/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00900	0.00700	0
02/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.18700	0.15500	0
02/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.85500	1.76900	0
02/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.83000	3.74100	0
02/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.82900	5.73900	0
02/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.82900	7.73900	0
02/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.01000	0.00800	0
02/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.20800	0.17500	0
02/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.90400	1.81800	0
02/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.88000	3.79100	0
02/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.87900	5.78900	0
02/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.87900	7.78900	0
02/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.01100	0.00900	0
02/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.23200	0.19600	0
02/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.95300	1.86600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.93000	3.84100	0
02/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.92900	5.83900	0
02/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.92900	7.83900	0
02/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.71460	6.80330	530
02/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.28900	0.32500	0
02/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.48100	0.42900	0
03/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.52730	7.53660	265,147
03/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01900	0.02100	0
03/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.34400	0.35600	0
03/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.27800	1.28700	0
03/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.27700	2.28700	0
03/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.27700	3.28700	0
03/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.55200	0.56200	0
03/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.52700	1.53700	0
03/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.52700	2.53700	0
03/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.52700	3.53700	0
03/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.47700	3.48700	0
03/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.42300	0.43400	0
03/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.37800	1.38700	0
03/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.37700	3.38700	0
03/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.87700	1.88700	0
03/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.87700	2.88700	0
03/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.57700	3.58700	0
03/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.77700	3.78700	0
03/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.02700	4.03700	0
03/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.97700	3.98700	0
03/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.82700	3.83700	0
03/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.07700	0.08300	0
03/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.73700	0.74700	0
03/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.72700	1.73700	0
03/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.72700	2.73700	0
03/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.72700	3.73700	0
03/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.67700	3.68700	0
03/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.62700	3.63700	0
03/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.07700	4.08700	0
03/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
03/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
03/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
03/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.92700	3.93700	0
03/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.22800	1.23700	0
03/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.22700	2.23700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.22700	3.23700	0
03/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.42700	3.43700	0
03/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.02200	0.02500	0
03/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.38200	0.39400	0
03/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.32800	1.33700	0
03/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.32700	2.33700	0
03/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.32700	3.33700	0
03/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01400	0.01600	0
03/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.27200	0.28400	0
03/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.17800	1.18800	0
03/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.17700	2.18700	0
03/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.17700	3.18700	0
03/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.93100	0.94000	0
03/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.92700	1.93700	0
03/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.92700	2.93700	0
03/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.20800	0.22100	125
03/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.07900	1.08800	0
03/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.07700	2.08700	0
03/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.07700	3.08700	0
03/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.23900	0.25100	0
03/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.12700	2.13700	0
03/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.12700	3.13700	0
03/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.02900	1.03900	0
03/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.02700	2.03700	0
03/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.02700	3.03700	0
03/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.98000	0.98900	0
03/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.97700	1.98700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.97700	2.98700	0
03/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.10300	0.11100	1,147
03/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.83300	0.84300	0
03/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.82700	1.83700	0
03/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.82700	2.83700	0
03/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.08900	0.09600	4,010
03/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.78500	0.79400	0
03/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.77700	1.78700	0
03/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.77700	2.78700	0
03/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.50800	0.51800	0
03/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.47800	1.48700	0
03/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.47700	2.48700	0
03/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.06600	0.07200	9,000
03/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.69000	0.69900	0
03/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.67700	1.68700	0
03/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.67700	2.68700	0
03/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.64300	0.65300	0
03/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.62700	1.63700	0
03/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.59700	0.60700	0
03/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.57700	1.58700	0
03/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.57700	2.58700	0
03/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.46500	0.47500	0
03/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.42800	1.43700	0
03/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.42700	2.43700	0
03/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.30700	0.31900	0
03/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.12900	1.13800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.62700	2.63700	0
03/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.12700	4.13700	0
03/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.88200	0.89100	0
03/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.37700	2.38700	0
03/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.87700	3.88700	0
03/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.17900	0.19200	8,029
03/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	16,483
03/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.15700	0.16600	15,890
03/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.13700	0.14500	238
03/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.11900	0.12700	279
03/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.05700	0.06200	5,000
03/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.03600	0.03900	5,000
03/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01600	0.01800	0
03/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.04900	0.05300	0
03/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.04200	0.04600	40
03/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02600	0.02900	279
03/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.03100	0.03400	0
03/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00900	0.01000	15,890

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01000	0.01200	0
03/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00700	0.00900	0
03/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00600	0.00700	1
03/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.97300	2.96300	0
03/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.67300	5.66300	0
03/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.42500	1.41600	0
03/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.12300	3.11300	0
03/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.82300	5.81300	0
03/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	6.07300	6.06300	0
03/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.32600	1.31600	0
03/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.02300	3.01300	0
03/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.72300	5.71300	0
03/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.47500	1.46500	0
03/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	6.12300	6.11300	0
03/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.22700	1.21800	0
03/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.62300	5.61300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.07900	1.07000	0
03/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.77300	2.76300	0
03/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.87300	2.86300	0
03/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.47300	5.46300	0
03/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.03000	1.02200	0
03/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.42300	5.41300	0
03/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.93300	0.92500	0
03/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.32300	5.31300	0
03/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.98200	0.97300	0
03/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.67300	2.66300	0
03/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.37300	5.36300	0
03/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.60400	0.59700	0
03/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.37300	2.36300	0
03/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.47300	2.46300	0
03/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.57300	2.56300	0
03/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.97300	4.96300	0
03/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.64900	0.64200	0
03/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.51500	0.50900	0
03/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.87300	4.86300	0
03/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.47200	0.46600	0
03/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	2.12300	2.11300	0
03/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.82300	4.81300	0
03/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.78900	0.78100	0
03/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.17300	5.16300	0
03/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.55900	0.55200	0
03/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.92300	4.91300	0
03/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.43000	0.42500	0
03/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.24200	0.24000	0
03/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.92400	1.91400	0
03/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	2.02300	2.01400	0
03/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.21000	0.20800	220
03/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.18000	0.17900	0
03/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.72300	4.71300	0
03/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.62400	1.61400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.15200	0.15500	200
03/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00500	0.00400	0
03/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.12300	5.11300	0
03/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	8.12300	8.11300	0
03/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.87300	7.86300	0
03/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.08000	0.08200	0
03/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.47300	4.46300	0
03/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.03800	0.03800	0
03/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.57300	4.56300	0
03/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.57300	5.56300	0
03/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.02000	0.02000	500
03/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.01600	0.01600	670
03/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.37600	1.36600	0
03/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.01300	0.01200	5,000
03/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.38900	0.38500	0
03/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.03100	0.03100	0
03/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.52500	1.51500	0
03/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00800	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.31200	0.30900	100
03/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.27600	0.27400	562
03/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.17800	1.16800	0
03/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.67300	4.66300	0
03/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.52300	5.51300	0
03/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.11200	0.11400	0
03/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.88500	0.87600	0
03/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.13100	0.13400	0
03/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.09500	0.09700	0
03/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.83700	0.82900	0
03/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.05500	0.05700	5,110

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.69500	0.68800	0
03/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.07300	5.06300	0
03/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.57300	6.56300	0
03/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.57300	8.56300	0
03/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.67300	6.66300	0
03/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.67300	8.66300	0
03/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.77300	6.76300	0
03/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.77300	8.76300	0
03/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.87300	6.86300	0
03/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	8.02300	8.01300	0
03/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	8.07300	8.06300	0
03/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.47300	3.46300	0
03/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.91300	3.90300	0
03/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.32300	2.31300	0
03/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.77300	4.76300	0
03/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.22300	2.21300	0
03/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.42300	2.41300	0
03/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.52300	2.51300	0
03/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.62300	2.61300	0
03/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.72300	2.71300	0
03/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.82300	2.81300	0
03/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.92300	2.91300	0
03/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.02300	5.01300	0
03/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.97400	1.96400	0
03/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.57300	3.56300	0
03/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.67300	3.66300	0
03/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.77300	3.76300	0
03/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.87300	3.86300	0
03/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.97300	3.96300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	4.07300	4.06300	0
03/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	6.17300	6.16300	0
03/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.82400	1.81400	0
03/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.32300	3.31300	0
03/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.42300	3.41300	0
03/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.52300	3.51300	0
03/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.62300	3.61300	0
03/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.72300	3.71300	0
03/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.82300	3.81300	0
03/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.92300	3.91300	0
03/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	6.02300	6.01300	0
03/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.72400	1.71400	0
03/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.22300	3.21300	0
03/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.92300	5.91300	0
03/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.67400	1.66400	0
03/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.17300	3.16300	0
03/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.27300	3.26300	0
03/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.37300	3.36300	0
03/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.87300	5.86300	0
03/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.57400	1.56500	0
03/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.07300	3.06300	0
03/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.77300	5.76300	0
03/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	4.02300	4.01300	0
03/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	4.12300	4.11300	0
03/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.22300	4.21300	0
03/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.32300	4.31300	0
03/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.42300	6.41300	0
03/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	2.17300	2.16300	0
03/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	4.17300	4.16300	0
03/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.27300	4.26300	0
03/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.37300	6.36300	0
03/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.42300	4.41300	0
03/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.52300	4.51300	0
03/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.62300	6.61300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.27300	2.26300	0
03/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.37300	4.36300	0
03/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.47300	6.46300	0
03/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	2.07300	2.06300	0
03/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.27300	6.26300	0
03/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.87400	1.86400	0
03/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.77400	1.76400	0
03/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.97300	5.96300	0
03/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.27700	1.26700	0
03/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.92300	7.91300	0
03/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.37300	8.36300	0
03/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.32300	6.31300	0
03/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.32300	8.31300	0
03/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.01000	0.01000	12,000
03/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.35000	0.34600	0
03/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.27300	8.26300	0
03/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	8.17300	8.16300	0
03/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.22300	6.21300	0
03/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.22300	8.21300	0
03/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.97300	7.96300	0
03/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.42300	8.41300	0
03/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.87300	8.86300	0
03/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.82300	6.81300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.82300	8.81300	0
03/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.02300	7.01300	0
03/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	9.02300	9.01300	0
03/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.07300	7.06300	0
03/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	9.07300	9.06300	0
03/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.12900	1.11900	0
03/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.12300	7.11300	0
03/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	9.12300	9.11300	0
03/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.92300	6.91300	0
03/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.92300	8.91300	0
03/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.04600	0.04700	0
03/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.62300	4.61300	0
03/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.62300	8.61300	0
03/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.52300	6.51300	0
03/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.52300	8.51300	0
03/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.02500	0.02500	9,671
03/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.47300	8.46300	0
03/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.06700	0.06900	0
03/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.74200	0.73400	0
03/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.72300	6.71300	0
03/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.72300	8.71300	0
03/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.97300	6.96300	0
03/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.97300	8.96300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.65760	7.66620	40,025
03/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.13400	0.13900	0
03/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.50800	3.51600	0
03/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.45800	3.46600	0
03/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.91100	1.92000	0
03/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.90800	2.91700	0
03/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.43300	0.44200	0
03/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.22400	1.23300	0
03/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.21000	2.21800	0
03/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.20800	3.21600	0
03/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.32100	1.33000	0
03/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.30900	2.31800	0
03/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.30800	3.31600	0
03/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.55500	0.56400	0
03/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.41800	1.42700	0
03/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.40800	3.41600	0
03/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.15100	0.15600	140
03/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.52300	0.53200	0
03/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.37000	1.37800	0
03/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.35900	2.36800	0
03/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.35800	3.36600	0
03/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.12700	0.13100	0
03/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.09100	0.09500	0
03/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.09600	0.10000	0
03/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.98800	0.99700	0
03/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.96100	1.97000	0
03/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.95800	2.96700	0
03/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.12000	0.12400	0
03/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.40600	0.41500	100
03/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.16000	2.16900	0
03/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.15800	3.16600	0
03/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.11300	0.11700	0
03/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.38000	0.38900	0
03/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.12800	1.13700	0
03/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.11000	2.11900	0
03/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.10800	3.11600	0
03/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.10700	0.11100	0
03/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.08000	1.08900	0
03/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.06000	2.06900	0
03/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.05800	3.06700	0
03/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.10200	0.10500	0
03/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.03300	1.04200	0
03/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.01100	2.01900	0
03/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.00800	3.01700	0
03/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.08700	0.09000	0
03/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.27500	0.28300	21,795
03/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.90000	0.90900	0
03/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.86200	1.87100	0
03/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.85800	2.86700	0
03/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.25900	0.26700	450
03/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.85800	0.86700	0
03/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.81200	1.82100	0
03/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.80800	2.81700	0
03/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.07800	0.08100	0
03/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.24300	0.25100	55
03/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.81600	0.82500	0
03/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.55800	3.56600	0
03/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.05800	4.06600	0
03/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.00800	4.01600	0
03/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.65800	3.66600	0
03/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.69800	0.70700	0
03/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.61500	1.62300	0
03/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.60900	2.61700	0
03/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.60800	3.61600	0
03/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.76300	1.77200	0
03/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.75800	2.76700	0
03/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.62400	0.63300	0
03/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.51600	1.52500	0
03/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.50900	2.51700	0
03/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06400	0.06700	0
03/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.19100	0.19700	0
03/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.66000	0.66900	0
03/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.56500	1.57400	0
03/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.55900	2.56700	0
03/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.22900	0.23600	0
03/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.77600	0.78400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.71300	1.72200	0
03/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.70800	2.71700	0
03/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07400	0.07700	0
03/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.08200	0.08500	0
03/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07100	0.07300	0
03/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.73600	0.74500	0
03/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.66400	1.67300	0
03/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.05800	0.06100	21,795
03/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.58900	0.59800	0
03/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.46700	1.47600	0
03/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.45900	2.46800	0
03/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05600	0.05800	0
03/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.06700	0.07000	0
03/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.49200	0.50100	0
03/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.17600	1.18500	0
03/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.65800	2.66700	0
03/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.15800	4.16600	0
03/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.16000	0.16500	0
03/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.94400	0.95200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.40900	2.41800	0
03/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.90800	3.91600	0
03/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05300	0.05500	0
03/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.35500	0.36400	390
03/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00300	0.00300	21,978
03/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06100	0.06300	21,978
03/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05100	0.05300	0
03/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.33100	0.34000	100
03/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04100	0.04300	0
03/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04500	0.04600	0
03/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.31200	0.32000	600
03/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04000	0.04100	0
03/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04300	0.04500	0
03/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04700	0.04800	0
03/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.29300	0.30100	33
03/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.18000	0.18600	0
03/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.14200	0.14700	1,900
03/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.16900	0.17500	139
03/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01800	0.01800	0
03/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02800	0.02900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03500	0.03600	0
03/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.20300	0.20900	0
03/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00200	0.00200	26,596
03/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.04900	0.05100	26,596
03/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01900	0.01900	0
03/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02100	0.02200	0
03/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02300	0.02400	0
03/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03300	0.03400	0
03/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03700	0.03900	0
03/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.21500	0.22200	0
03/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02600	0.02700	0
03/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.95800	3.96600	0
03/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.85800	3.86600	0
03/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.70800	3.71600	0
03/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.80800	3.81600	0
03/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.75800	3.76600	0
03/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.48500	0.48500	0
03/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.32000	1.31500	0
03/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.74800	3.74000	0
03/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.74300	5.73500	0
03/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.05000	0.05100	0
03/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.45100	0.45100	430
03/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.04200	0.04300	0
03/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.41700	0.41700	200
03/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.22900	1.22400	0
03/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.64800	3.64100	0
03/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.64400	4.63600	0
03/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.64300	5.63500	0
03/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.09400	1.08900	0
03/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.49900	3.49200	0
03/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.49300	5.48500	0
03/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.04900	1.04500	0
03/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.45000	3.44200	0
03/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.44500	4.43700	0
03/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.44300	5.43500	0
03/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.02000	0.02100	0
03/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.27200	0.27300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.00500	1.00100	0
03/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.40000	3.39300	0
03/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.39500	4.38700	0
03/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.39300	5.38500	0
03/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.24800	0.24900	0
03/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.96200	0.95800	0
03/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.13800	1.13400	0
03/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.84200	6.83400	0
03/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.89700	3.88900	0
03/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.89200	6.88400	0
03/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.94200	6.93400	0
03/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.18300	1.17900	0
03/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.91900	0.91500	0
03/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.16500	0.16600	0
03/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.79300	0.79000	0
03/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.14300	5.13500	0
03/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.64200	6.63400	0
03/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.14700	0.14800	0
03/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.59200	8.58400	0
03/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.69200	6.68400	0
03/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.69200	8.68400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01600	0.01700	0
03/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22500	0.22600	0
03/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.79200	6.78400	0
03/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.79200	8.78400	0
03/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.89200	8.88400	0
03/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.84200	8.83400	0
03/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.04200	7.03400	0
03/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.04200	9.03400	0
03/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.10300	3.09600	0
03/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.09200	7.08400	0
03/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.09200	9.08400	0
03/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.15300	3.14500	0
03/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.14200	7.13400	0
03/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.14200	9.13400	0
03/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.94200	8.93400	0
03/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.64200	8.63400	0
03/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.54200	6.53400	0
03/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.54200	8.53400	0
03/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.49200	6.48400	0
03/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.49200	8.48400	0
03/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.87600	0.87300	0
03/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.34200	8.33400	0
03/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.24200	6.23400	0
03/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.24200	8.23400	0
03/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.84200	9.83400	0
03/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.19200	6.18400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.19200	8.18400	0
03/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.29500	4.28700	0
03/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.29200	6.28400	0
03/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.29200	8.28400	0
03/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.14600	4.13800	0
03/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.14200	6.13400	0
03/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.14200	8.13400	0
03/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.09600	4.08800	0
03/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.09200	6.08400	0
03/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.04200	8.03400	0
03/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.36800	2.36100	0
03/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.55700	0.55600	0
03/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.07900	2.07300	0
03/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.17500	2.16800	0
03/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.27200	2.26500	0
03/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.46500	2.45800	0
03/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.56300	2.55600	0
03/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.66100	2.65300	0
03/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.74400	4.73600	0
03/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.79100	1.78500	0
03/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.49400	4.48600	0
03/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.59500	0.59300	0
03/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.12700	2.12000	0
03/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.22300	2.21600	0
03/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.32000	2.31300	0
03/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.41700	2.41000	0
03/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.51400	2.50700	0
03/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.61200	2.60400	0
03/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.71000	2.70200	0
03/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.79400	4.78600	0
03/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.71100	0.70900	4

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.75900	2.75100	0
03/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.85700	2.84900	0
03/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.94300	4.93500	0
03/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.83400	0.83100	0
03/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.80800	2.80000	0
03/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.90600	2.89900	0
03/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.00500	2.99700	0
03/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.09300	5.08500	0
03/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.67200	0.67000	0
03/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.89300	4.88600	0
03/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.38500	0.38500	0
03/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.83900	1.83200	0
03/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.93500	1.92900	0
03/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.03200	2.02500	0
03/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.35400	0.35400	0
03/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.88700	1.88000	0
03/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.98300	1.97700	0
03/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.54400	4.53600	0
03/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.32300	0.32400	0
03/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.74300	1.73700	0
03/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.55300	1.54700	0
03/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.24500	4.23700	0
03/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.59400	4.58600	0
03/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.29700	0.29800	130
03/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.69500	1.68900	0
03/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.03600	0.03600	0
03/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.75200	0.74900	0
03/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.59900	3.59100	0
03/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.59200	6.58400	0
03/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.09200	8.08400	0
03/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01800	0.01900	0
03/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.35100	3.34300	0
03/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.84400	4.83600	0
03/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.34200	6.33400	0
03/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.84200	7.83400	0
03/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.18400	0.18500	0
03/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.45900	1.45400	0
03/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.64800	1.64200	0
03/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.19500	4.18800	0
03/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.13100	0.13200	0
03/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.60000	1.59500	0
03/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.54900	3.54100	0
03/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.54300	5.53500	0
03/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.07800	0.07900	0
03/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.41300	1.40700	0
03/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.34500	4.33700	0
03/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.34300	5.33500	0
03/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.27400	1.26900	0
03/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.36600	1.36100	0
03/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.69800	3.69000	0
03/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.69400	4.68600	0
03/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.69300	5.68500	0
03/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.06800	0.06800	0
03/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.52100	0.52000	0
03/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.79700	3.79000	0
03/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.79200	5.78500	0
03/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.10200	0.10300	200

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.63300	0.63100	0
03/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.50600	1.50100	0
03/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.95500	2.94800	0
03/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.94700	3.93900	0
03/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.94200	5.93400	0
03/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.11600	0.11700	0
03/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.99600	3.98900	0
03/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.99300	4.98500	0
03/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.99200	5.98400	0
03/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.05400	3.04600	0
03/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.04600	4.03800	0
03/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.04300	5.03500	0
03/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.04200	6.03400	0
03/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.84700	3.83900	0
03/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.84200	5.83400	0
03/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.94200	7.93400	0
03/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.09000	0.09100	0
03/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.39200	6.38400	0
03/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.39200	8.38400	0
03/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.44200	8.43400	0
03/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.99200	7.98400	0
03/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.44200	6.43400	0
03/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.78700	7.79500	6,741

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.09400	0.09600	0
03/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.02000	1.02900	0
03/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.94700	1.95600	0
03/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.93900	2.94700	0
03/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.93700	3.94500	0
03/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.09700	0.10000	0
03/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.43900	0.44900	0
03/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.06000	1.07000	0
03/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.99600	2.00400	0
03/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.98900	2.99700	0
03/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.98700	3.99500	0
03/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.42000	0.42900	409
03/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.02900	0.03000	0
03/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.09100	0.09300	0
03/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.40200	0.41100	0
03/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.98000	0.99000	0
03/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.89800	1.90700	0
03/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.88900	2.89700	0
03/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.88700	3.89600	0
03/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.08800	0.09000	0
03/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.38500	0.39400	0
03/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.94200	0.95200	0
03/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.85000	1.85800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.84000	2.84800	0
03/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.83800	3.84600	0
03/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02600	0.02700	0
03/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.08200	0.08400	0
03/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.35300	0.36100	0
03/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.86800	0.87800	0
03/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.75300	1.76200	0
03/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.74000	2.74800	0
03/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.73800	3.74600	0
03/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.07900	0.08100	0
03/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.33800	0.34600	0
03/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.83200	0.84200	0
03/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.70500	1.71400	0
03/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.69000	2.69800	0
03/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.68800	3.69600	0
03/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.07700	0.07900	0
03/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.32300	0.33100	0
03/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.79800	0.80800	0
03/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.65700	1.66600	0
03/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.64000	2.64900	0
03/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.63800	3.64600	0
03/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07000	0.07100	0
03/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.70000	0.71000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.51500	1.52300	0
03/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.49100	2.50000	0
03/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.48800	3.49600	0
03/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02300	0.02300	0
03/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07200	0.07400	0
03/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.29700	0.30500	0
03/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.73100	0.74200	0
03/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.56200	1.57100	0
03/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.54100	2.54900	0
03/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.53800	3.54600	0
03/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02100	0.02100	0
03/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.06500	0.06700	0
03/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.26200	0.26900	585
03/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.64000	0.65000	0
03/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.42100	1.43000	0
03/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.39200	2.40000	0
03/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.38800	3.39600	0
03/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.28500	0.29200	0
03/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03200	0.03300	0
03/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.10300	0.10600	0
03/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.48300	0.49300	0
03/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.14800	1.15700	0
03/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.09500	2.10300	0
03/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.08900	3.09700	0
03/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.08700	4.09500	0
03/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03200	0.03200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.10000	0.10300	0
03/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.46100	0.47000	0
03/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.10400	1.11300	0
03/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.04500	2.05400	0
03/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.03900	3.04700	0
03/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.03700	4.04500	0
03/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02700	0.02800	0
03/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.08500	0.08700	0
03/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.36800	0.37700	0
03/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.90400	0.91400	0
03/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.80100	1.81000	0
03/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.79000	2.79800	0
03/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.78800	3.79600	0
03/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02400	0.02400	0
03/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.07400	0.07600	0
03/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.31000	0.31800	0
03/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.76400	0.77400	0
03/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.60900	1.61800	0
03/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.59100	2.59900	0
03/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.58800	3.59600	0
03/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02100	0.02200	0
03/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.06700	0.06900	0
03/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.27300	0.28000	3,000
03/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.66900	0.67900	0
03/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.46800	1.47600	0
03/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.44200	2.45000	0
03/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.43800	3.44600	0
03/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.13300	0.13700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.14700	0.15200	0
03/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.23200	0.23800	500
03/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.16400	0.16900	0
03/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.20600	0.21100	3,000
03/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.15300	0.15700	0
03/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.46600	1.46200	0
03/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.37700	1.37400	0
03/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.11900	1.11600	0
03/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.51000	1.50700	0
03/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.99500	0.99300	0
03/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.64600	1.64200	0
03/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.03100	0.03100	0
03/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.23200	0.23400	0
03/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.83600	0.83500	0
03/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.63000	2.62400	0
03/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.58400	4.57700	0
03/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.56800	6.56000	0
03/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.56400	8.55600	0
03/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.17700	0.17900	0
03/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.72300	0.72300	0
03/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.48700	2.48100	0
03/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.43700	4.42900	0
03/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.41900	6.41100	0
03/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.41400	8.40600	0
03/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.11700	0.11900	0
03/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.58100	0.58200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.29800	2.29200	0
03/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.24000	4.23300	0
03/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.22000	6.21200	0
03/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.21400	8.20600	0
03/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.06700	0.06800	0
03/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.42400	0.42500	0
03/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.06300	2.05800	0
03/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.99500	3.98700	0
03/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.97200	5.96400	0
03/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.96400	7.95600	0
03/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.06100	0.06200	0
03/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.39600	0.39800	0
03/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.01600	2.01100	0
03/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.94500	3.93800	0
03/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.92200	5.91500	0
03/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.91400	7.90600	0
03/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.79800	0.79700	0
03/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.03400	0.03500	0
03/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.25300	0.25500	0
03/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.87500	0.87400	0
03/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.67800	2.67200	0
03/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.63400	4.62600	0
03/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.61800	6.61000	0
03/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.61400	8.60600	0
03/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.19400	0.19700	0
03/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.76000	0.76000	0
03/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.53500	2.52900	0
03/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.48600	4.47800	0
03/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.46800	6.46100	0
03/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.46400	8.45600	0
03/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02800	0.02800	0
03/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.21300	0.21500	0
03/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.58300	2.57600	0
03/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.53500	4.52800	0
03/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.51800	6.51000	0
03/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.51400	8.50600	0
03/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.02000	0.02100	0
03/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.16100	0.16300	0
03/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.68600	0.68600	0
03/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.44000	2.43400	0
03/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.38700	4.38000	0
03/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.36900	6.36100	0
03/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.36400	8.35600	0
03/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01800	0.01900	0
03/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.14500	0.14700	0
03/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.65100	0.65100	0
03/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.39200	2.38600	0
03/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.33800	4.33100	0
03/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.31900	6.31200	0
03/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.31400	8.30600	0
03/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
03/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.13100	0.13300	0
03/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.61600	0.61600	0
03/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.34500	2.33900	0
03/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.28900	4.28200	0
03/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.27000	6.26200	0
03/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.26400	8.25600	0
03/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.10500	0.10700	0
03/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.54800	0.54900	0
03/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.25100	2.24500	0
03/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.19100	4.18400	0
03/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.17100	6.16300	0
03/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.16400	8.15600	0
03/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.09300	0.09500	0
03/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.51500	0.51600	0
03/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.20400	2.19800	0
03/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.14200	4.13500	0
03/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.12100	6.11300	0
03/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.11400	8.10600	0
03/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.48300	0.48400	0
03/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.07300	0.07500	0
03/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.45200	0.45400	0
03/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.11000	2.10500	0
03/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.04400	4.03700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.02200	6.01400	0
03/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.01400	8.00600	0
03/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.08300	0.08400	0
03/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.15700	2.15100	0
03/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.09300	4.08600	0
03/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.07100	6.06400	0
03/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.06400	8.05600	0
03/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	7.91520	7.92360	493
03/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06400	0.06600	0
03/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.15700	0.16100	0
03/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.52700	0.53900	0
03/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.09500	1.10600	0
03/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.98300	1.99200	0
03/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.97100	2.98000	0
03/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.96600	3.97500	0
03/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.34900	0.35800	0
03/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.02900	0.03000	0
03/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06300	0.06500	0
03/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.15300	0.15700	300
03/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.05800	1.07000	0
03/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.93500	1.94400	0
03/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.92100	2.93000	0
03/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.91600	3.92500	0
03/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06200	0.06300	0
03/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.14900	0.15300	0
03/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.49100	0.50200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.02200	1.03400	0
03/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.88800	1.89700	0
03/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.87200	2.88000	0
03/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.86700	3.87500	0
03/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06000	0.06200	0
03/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.14500	0.14900	0
03/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.47400	0.48500	0
03/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.98700	0.99900	0
03/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.84000	1.84900	0
03/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.82200	2.83100	0
03/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.81700	3.82500	0
03/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.50900	0.52000	0
03/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02700	0.02800	0
03/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.05900	0.06100	0
03/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.14100	0.14500	0
03/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.45800	0.46900	4,400
03/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.95300	0.96500	0
03/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.79300	1.80300	0
03/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.77200	2.78100	0
03/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.76700	3.77500	0
03/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.23400	0.24000	0
03/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.57400	2.58300	0
03/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.56800	3.57600	0
03/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01900	0.01900	0
03/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04100	0.04200	0
03/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.09200	0.09400	0
03/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.25500	0.26200	0
03/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.86500	4.87400	0
03/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.24800	0.25400	330
03/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.19800	0.20300	0
03/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.01600	4.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05500	0.05700	0
03/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.13000	0.13400	0
03/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.85600	0.86800	0
03/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.65400	1.66300	0
03/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.62400	2.63300	0
03/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.61700	3.62600	0
03/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05400	0.05600	0
03/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.12700	0.13100	0
03/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.39900	0.40900	0
03/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.82600	0.83800	0
03/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.60800	1.61800	0
03/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02700	0.02700	0
03/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.13700	0.14100	0
03/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.44200	0.45300	0
03/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.92000	0.93200	0
03/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.74600	1.75600	0
03/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.72300	2.73200	0
03/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.71700	3.72600	0
03/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02600	0.02700	0
03/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.05600	0.05800	0
03/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.13400	0.13700	0
03/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.42700	0.43800	0
03/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.88800	0.90000	0
03/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.70000	1.70900	0
03/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.67300	2.68200	0
03/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.66700	3.67600	0
03/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05200	0.05300	0
03/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.12100	0.12400	0
03/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.37300	0.38200	0
03/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.76700	0.77900	0
03/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.51700	1.52700	0
03/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.47500	2.48400	0
03/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.46800	3.47700	0
03/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05300	0.05400	0
03/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.12400	0.12700	0
03/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.38600	0.39500	0
03/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.79600	0.80800	0
03/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.56300	1.57200	0
03/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.52500	2.53300	0
03/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.51800	3.52600	0
03/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.33800	0.34700	117
03/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02300	0.02400	0
03/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05100	0.05200	0
03/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.11800	0.12100	0
03/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.36100	0.37000	0
03/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.74000	0.75200	0
03/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.47300	1.48300	0
03/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.42600	2.43500	0
03/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.41800	3.42700	0
03/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.41300	0.42300	0
03/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.06700	0.06900	0
03/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.16500	0.17000	0
03/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.56800	0.57900	0
03/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.17300	1.18400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.08000	2.08900	0
03/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.07000	3.07900	0
03/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.06600	4.07500	0
03/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.06600	0.06800	0
03/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.16100	0.16600	0
03/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.54700	0.55800	0
03/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.13200	1.14400	0
03/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.03100	2.04000	0
03/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.02100	3.02900	0
03/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00600	0.00500	0
03/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.11700	0.12000	0
03/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.53200	0.53400	0
03/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.14600	2.14200	0
03/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.05100	4.04400	0
03/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.01500	6.00700	0
03/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.99800	7.99000	0
03/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.10800	0.11000	0
03/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.50300	0.50500	0
03/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.10000	2.09600	0
03/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.00200	3.99500	0
03/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.96600	5.95800	0
03/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.94900	7.94000	0
03/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.79800	0.79900	0
03/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.32500	0.32800	0
03/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.94600	0.94600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.70300	2.69700	0
03/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.63600	4.62800	0
03/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.60800	6.60000	0
03/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.59500	8.58600	0
03/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.02300	1.02300	0
03/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.01000	0.00900	0
03/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.04800	0.04800	0
03/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.28100	0.28400	0
03/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.87100	0.87100	0
03/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.60900	2.60300	0
03/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.53800	4.53000	0
03/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.50900	6.50100	0
03/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.49500	8.48700	0
03/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.05200	0.05300	0
03/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.30200	0.30500	0
03/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.90800	0.90800	0
03/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.65600	2.65000	0
03/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.58700	4.57900	0
03/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.55900	6.55100	0
03/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.54500	8.53600	0
03/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.03500	0.03500	0
03/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22300	0.22600	0
03/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.76200	0.76400	0
03/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.46900	2.46300	0
03/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.39100	4.38400	0
03/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.36100	6.35300	0
03/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.34600	8.33700	0
03/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.20500	0.20800	0
03/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.72700	0.72900	0
03/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.42200	2.41700	0
03/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.34300	4.33500	0
03/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.31200	6.30300	0
03/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.29600	8.28800	0
03/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.04300	0.04400	0
03/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.26100	0.26400	0
03/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.83400	0.83500	0
03/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.56200	2.55700	0
03/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.48900	4.48200	0
03/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.46000	6.45200	0
03/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.44500	8.43700	0
03/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.03900	0.03900	0
03/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24100	0.24400	0
03/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.51500	2.51000	0
03/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.44000	4.43300	0
03/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.41000	6.40200	0
03/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.39600	8.38700	0
03/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.78300	1.77900	0
03/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.43300	1.43000	0
03/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.39000	1.38800	0
03/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.22700	3.22000	0
03/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.17600	5.16800	0
03/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.15400	7.14500	0
03/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.51900	1.51600	0
03/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18800	0.19100	0
03/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.69300	0.69500	0
03/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.37600	2.37100	0
03/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.29400	4.28700	0
03/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.26200	6.25400	0
03/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.24700	8.23800	0
03/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.59400	0.59600	0
03/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.02500	0.02500	0
03/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.17200	0.17500	0
03/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.65900	0.66100	0
03/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.33000	2.32500	0
03/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.24500	4.23800	0
03/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.21300	6.20500	0
03/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.19700	8.18800	0
03/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00700	0.00600	0
03/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.02300	0.02300	0
03/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.15700	0.16000	0
03/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.62600	0.62800	0
03/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.28400	2.27900	0
03/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.19700	4.18900	0
03/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.16300	6.15500	0
03/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.14700	8.13900	0
03/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.14300	0.14600	0
03/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.23800	2.23300	0
03/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.14800	4.14100	0
03/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.11400	6.10600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.09800	8.08900	0
03/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.98400	0.98400	0
03/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01800	0.01800	0
03/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.13000	0.13200	0
03/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.56200	0.56500	0
03/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.19200	2.18700	0
03/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.09900	4.09200	0
03/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.06500	6.05700	0
03/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.04800	8.04000	0
03/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.01310	12.01910	11,969
03/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.03300	0.03500	0
03/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.23200	0.23700	0
03/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.02300	1.02900	0
03/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.01400	2.02000	0
03/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.02500	0.02700	0
03/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.17400	0.17900	0
03/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.88000	0.88700	0
03/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.86500	1.87100	0
03/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.02700	0.02900	0
03/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.19200	0.19700	0
03/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.92700	0.93400	0
03/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.91400	1.92100	0
03/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.86300	2.86900	0
03/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.01700	0.01900	0
03/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.11800	0.12200	0
03/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.69900	0.70500	0
03/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.66500	1.67100	0
03/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.66300	2.66900	0
03/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.02300	0.02500	0
03/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.15800	0.16300	0
03/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.83400	0.84000	0
03/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.81500	1.82100	0
03/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.81300	2.81900	0
03/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.02100	0.02300	0
03/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.14300	0.14800	0
03/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.78800	0.79400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.76500	1.77100	0
03/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.76300	2.76900	0
03/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.01600	0.01700	0
03/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.10600	0.11000	0
03/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.65500	0.66200	0
03/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.61600	1.62200	0
03/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.61300	2.61900	0
03/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.03000	0.03200	0
03/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.21100	0.21600	0
03/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.97500	0.98100	0
03/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.96400	1.97000	0
03/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.26300	3.26900	0
03/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.61300	3.61900	0
03/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.86300	3.86900	0
03/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.81300	3.81900	0
03/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.56300	3.56900	0
03/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.31300	3.31900	0
03/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.16300	3.16900	0
03/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.06300	3.06900	0
03/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.91300	2.91900	0
03/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.96300	2.96900	0
03/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.66300	3.66900	0
03/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.06300	4.06900	0
03/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.01300	3.01900	0
03/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.01300	4.01900	0
03/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.16300	4.16900	0
03/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.96300	3.96900	0
03/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.36300	3.36900	0
03/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.09600	0.10000	0
03/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.61300	0.61900	0
03/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.56600	1.57200	0
03/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.56300	2.56900	0
03/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.01900	0.02100	0
03/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.13000	0.13400	0
03/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.74300	0.74900	0
03/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.71500	1.72100	0
03/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.71300	2.71900	0
03/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.04000	0.04200	11,630
03/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.28700	0.29300	0
03/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.12100	1.12700	0
03/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.11400	2.12000	0
03/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.01000	0.01200	0
03/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.06500	0.06800	0
03/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.45400	0.46000	0
03/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.36700	1.37300	0
03/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.36300	2.36900	0
03/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.05300	0.05600	0
03/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.38300	0.38900	0
03/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.26800	1.27500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.26400	2.27000	0
03/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.01200	0.01400	0
03/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.07900	0.08300	0
03/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.53100	0.53700	0
03/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.46600	1.47300	0
03/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.46300	2.46900	0
03/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.04400	0.04700	0
03/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.31700	0.32300	0
03/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.17000	1.17600	0
03/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.16400	2.17000	0
03/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.03600	0.03900	0
03/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.25900	0.26400	0
03/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.07200	1.07800	0
03/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.06400	2.07000	0
03/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.04800	0.05100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.34900	0.35500	0
03/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.21900	1.22500	0
03/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.21400	2.22000	0
03/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	11,630
03/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.05900	0.06200	0
03/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.41800	0.42400	0
03/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.31800	1.32400	0
03/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.31400	2.32000	0
03/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.01100	0.01300	0
03/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.07200	0.07500	0
03/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.49200	0.49800	0
03/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.41700	1.42300	0
03/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.41300	2.41900	0
03/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.08700	0.09100	0
03/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.57100	0.57800	0
03/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.51600	1.52200	0
03/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.51300	2.51900	0
03/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.01300	0.01500	0
03/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.41300	3.41900	0
03/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.51300	3.51900	0
03/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.46300	3.46900	0
03/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.21300	3.21900	0
03/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.11300	3.11900	0
03/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.83700	8.83100	0
03/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.88700	6.88100	0
03/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.88700	8.88100	0
03/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.78700	6.78100	0
03/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.78700	8.78100	0
03/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.53700	6.53100	0
03/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.53700	8.53100	0
03/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.48700	6.48100	0
03/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.48700	8.48100	0
03/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.58700	6.58100	0
03/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.58700	8.58100	0
03/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.50000	1.49600	0
03/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.57400	0.57200	0
03/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.48900	2.48400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.48800	3.48200	0
03/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.48700	4.48100	0
03/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.48700	5.48100	0
03/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.07900	0.07900	0
03/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.65900	0.65600	0
03/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.59800	1.59400	0
03/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.58900	2.58300	0
03/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.58700	3.58100	0
03/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.58700	4.58100	0
03/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.58700	5.58100	0
03/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.10500	0.10500	0
03/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.74600	0.74300	0
03/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.69700	1.69200	0
03/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.68900	2.68300	0
03/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.68700	3.68100	0
03/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.68700	4.68100	0
03/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.68700	5.68100	0
03/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.13600	0.13600	0
03/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.83500	0.83200	0
03/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.79500	1.79000	0
03/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.78900	2.78300	0
03/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.78700	3.78100	0
03/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.78700	4.78100	0
03/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.78700	5.78100	0
03/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.19600	0.19500	0
03/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.97300	0.97000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.94400	1.93800	0
03/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.93800	2.93200	0
03/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.93700	3.93100	0
03/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.93700	4.93100	0
03/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.93700	5.93100	0
03/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.15400	0.15400	0
03/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.88100	0.87800	0
03/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.84500	1.84000	0
03/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.83800	2.83300	0
03/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.83700	3.83100	0
03/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.83700	4.83100	0
03/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.83700	5.83100	0
03/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.06800	0.06800	0
03/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.61600	0.61400	0
03/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.54900	1.54500	0
03/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.53900	2.53400	0
03/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.53700	3.53200	0
03/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.53700	4.53100	0
03/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.53700	5.53100	0
03/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.12000	0.12000	0
03/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.79000	0.78700	0
03/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.74600	1.74100	0
03/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.73900	2.73300	0
03/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.73700	3.73100	0
03/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.73700	4.73100	0
03/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.73700	5.73100	0
03/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.09100	0.09100	0
03/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.70200	0.69900	0
03/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.64700	1.64300	0
03/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.63900	2.63300	0
03/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.63700	3.63100	0
03/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.63700	4.63100	0
03/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.63700	5.63100	0
03/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.17400	0.17400	0
03/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.92700	0.92300	0
03/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.89400	1.88900	0
03/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.88800	2.88200	0
03/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.88700	3.88100	0
03/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.88700	4.88100	0
03/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.88700	5.88100	0
03/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.04300	2.03700	0
03/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.03000	0.03000	0
03/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.41700	0.41500	0
03/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.30600	1.30200	0
03/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.29100	2.28500	0
03/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.28800	3.28200	0
03/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.28700	4.28100	0
03/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.28700	5.28100	0
03/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.28700	7.28100	0
03/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.28700	9.28100	0
03/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.05000	0.05000	0
03/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.53300	0.53100	0
03/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.45200	1.44700	0
03/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.43800	3.43200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.43700	5.43100	0
03/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.43700	7.43100	0
03/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.43700	9.43100	0
03/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.53700	7.53100	0
03/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.63700	6.63100	0
03/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.63700	8.63100	0
03/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.34000	2.33500	0
03/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.33700	4.33100	0
03/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.33700	6.33100	0
03/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.33700	8.33100	0
03/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.03800	3.03200	0
03/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.03700	5.03100	0
03/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.03700	7.03100	0
03/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.03700	9.03100	0
03/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.13800	3.13200	0
03/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.13700	5.13100	0
03/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.13700	7.13100	0
03/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.13700	9.13100	0
03/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.08800	3.08200	0
03/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.08700	5.08100	0
03/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.08700	7.08100	0
03/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.08700	9.08100	0
03/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.93700	6.93100	0
03/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.93700	8.93100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.83700	6.83100	0
03/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.38700	6.38100	0
03/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.38700	8.38100	0
03/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.68700	6.68100	0
03/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.68700	8.68100	0
03/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.44000	2.43400	0
03/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.43700	4.43100	0
03/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.43700	6.43100	0
03/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.43700	8.43100	0
03/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.19100	2.18600	0
03/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.18700	4.18100	0
03/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.18700	6.18100	0
03/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.18700	8.18100	0
03/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.73700	8.73100	0
03/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.39000	2.38400	0
03/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.38700	4.38100	0
03/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.73700	6.73100	0
03/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.53700	9.53100	0
03/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.58700	7.58100	0
03/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.58700	9.58100	0
03/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.73700	7.73100	0
03/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.73700	9.73100	0
03/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.83700	7.83100	0
03/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.83700	9.83100	0
03/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.88700	7.88100	0
03/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.88700	9.88100	0
03/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.93700	7.93100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.93700	9.93100	0
03/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.24800	0.24700	0
03/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.06700	1.06300	0
03/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.03700	4.03100	0
03/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.03700	6.03100	0
03/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.03700	8.03100	0
03/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.03700	10.03100	0
03/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.78700	7.78100	0
03/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.78700	9.78100	0
03/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.63700	7.63100	0
03/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.63700	9.63100	0
03/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.04200	0.04300	0
03/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.49300	0.49100	0
03/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.40300	1.39800	0
03/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.38800	3.38200	0
03/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.38700	5.38100	0
03/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.38700	7.38100	0
03/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.38700	9.38100	0
03/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.02500	0.02500	0
03/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.38000	0.37900	0
03/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.25800	1.25400	0
03/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.23800	3.23200	0
03/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.23700	5.23100	0
03/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.23700	7.23100	0
03/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.23700	9.23100	0
03/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.02100	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.34500	0.34400	0
03/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.21000	1.20600	0
03/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.18800	3.18200	0
03/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.18700	5.18100	0
03/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.18700	7.18100	0
03/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.18700	9.18100	0
03/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.03600	0.03600	0
03/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.45500	0.45300	0
03/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.35400	1.35000	0
03/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.33800	3.33200	0
03/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.33700	5.33100	0
03/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.33700	7.33100	0
03/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.33700	9.33100	0
03/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.48700	7.48100	0
03/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.48700	9.48100	0
03/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.27900	0.27800	0
03/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.11400	1.11000	0
03/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.09200	2.08700	0
03/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.08700	4.08100	0
03/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.08700	6.08100	0
03/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.08700	8.08100	0
03/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.08700	10.08100	0
03/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01700	0.01800	0
03/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.31100	0.31000	0
03/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.16200	1.15800	0
03/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.14200	2.13600	0
03/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.13700	4.13100	0
03/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.13700	6.13100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.13700	8.13100	0
03/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.13700	10.13100	0
03/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.21900	0.21800	0
03/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.02000	1.01600	0
03/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.99300	1.98800	0
03/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.98700	3.98100	0
03/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.98700	5.98100	0
03/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.98700	7.98100	0
03/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.98700	9.98100	0
03/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.21350	12.21790	12,388
03/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03200	0.03300	0
03/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03500	0.03700	0
03/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.15000	0.15300	0
03/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.32800	0.33200	0
03/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.64600	1.65100	0
03/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.62200	2.62600	0
03/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.37200	0.37700	8,032
03/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.90700	0.91300	0
03/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.78900	1.79400	0
03/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.77000	2.77500	0
03/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.44200	0.44700	0
03/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.06000	1.06500	0
03/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.98100	1.98600	0
03/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.02000	1.02600	0
03/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.93300	1.93800	0
03/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.10100	0.10300	0
03/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.20200	0.20500	0
03/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.46100	0.46700	0
03/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.10000	1.10600	0
03/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.03000	2.03500	0
03/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02700	0.02800	0
03/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03300	0.03400	0
03/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.67300	0.67900	0
03/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.45900	1.46400	0
03/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.42400	2.42800	0
03/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.14500	0.14800	0
03/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.76800	0.77400	0
03/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.59900	1.60400	0
03/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.02900	0.03000	0
03/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05400	0.05600	0
03/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.15600	0.15900	0
03/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.34200	0.34600	0
03/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.83600	0.84100	0
03/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.69400	1.69900	0
03/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.67100	2.67600	0
03/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.09800	0.10000	0
03/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01700	0.01800	0
03/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03800	0.03900	0
03/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.50900	0.51400	0
03/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.18700	1.19300	0
03/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.23600	0.24000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.56000	0.56500	0
03/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.27700	1.28200	0
03/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.22600	2.23100	0
03/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02600	0.02700	0
03/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.04900	0.05000	0
03/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.14000	0.14300	0
03/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.30100	0.30600	0
03/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.73500	0.74100	0
03/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.55200	1.55700	0
03/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.52300	2.52700	0
03/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.64300	0.64900	0
03/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.41300	1.41800	0
03/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.37400	2.37900	0
03/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.21000	0.21300	0
03/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.48500	0.49000	0
03/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.07900	2.08400	0
03/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01800	0.01900	0
03/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.03900	0.04000	0
03/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11100	0.11400	0
03/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.26700	3.27200	0
03/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.05800	0.06000	0
03/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.91900	2.92400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.96900	2.97400	0
03/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.07800	0.08000	0
03/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.66600	3.67000	0
03/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.01900	3.02300	0
03/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.01500	4.01900	0
03/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.16400	4.16900	0
03/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.96500	3.96900	0
03/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06200	0.06400	0
03/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.36700	3.37100	0
03/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07200	0.07400	0
03/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.56600	3.57100	0
03/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.86500	3.87000	0
03/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.81500	3.82000	0
03/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06000	0.06200	0
03/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.31700	3.32200	0
03/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.22700	0.23100	0
03/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.53400	0.53900	28
03/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.23200	1.23700	0
03/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.17700	2.18200	0
03/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02000	0.02100	0
03/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04100	0.04300	0
03/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.24600	0.25000	0
03/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.58700	0.59200	0
03/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.32200	1.32700	0
03/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.27600	2.28000	0
03/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.25600	0.26000	0
03/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.61500	0.62000	0
03/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.32500	2.33000	0
03/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04700	0.04900	0
03/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.28900	0.29300	0
03/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.70400	0.71000	0
03/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.50600	1.51100	0
03/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.47300	2.47800	0
03/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.13600	0.13800	0
03/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02900	0.03100	0
03/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05600	0.05800	0
03/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.16700	0.17100	0
03/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03400	0.03500	0
03/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.06700	0.06900	0
03/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.19400	0.19800	0
03/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.98200	0.98700	0
03/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.88500	1.89000	0
03/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.87000	2.87400	0
03/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02100	0.02200	0
03/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.08700	0.08900	8,032
03/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.94400	0.95000	0
03/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.83700	1.84200	0
03/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01900	0.02000	0
03/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04000	0.04100	0
03/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08100	0.08300	0
03/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.16200	0.16400	0
03/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.35700	0.36100	0
03/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.87100	0.87700	0
03/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.74100	1.74600	0
03/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.72100	2.72500	0
03/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04300	0.04400	0
03/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.12300	0.12500	0
03/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.38800	0.39300	0
03/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.36700	1.37300	0
03/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.82000	2.82500	0
03/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.31400	4.31900	0
03/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.11500	0.11700	0
03/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03600	0.03800	0
03/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.10500	0.10700	0
03/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.31400	0.31900	0
03/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.14300	1.14900	0
03/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.57200	2.57700	0
03/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.06500	4.06900	0
03/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.07500	0.07700	0
03/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.21800	0.22200	0
03/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.80100	0.80700	0
03/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.12800	2.13300	0
03/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.61600	3.62000	0
03/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04600	0.04700	0
03/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.09400	0.09600	0
03/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.13100	0.13400	0
03/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.18700	0.19000	0
03/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.27700	0.28200	0
03/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.42300	0.42800	0
03/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.10800	0.11000	0
03/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04400	0.04600	0
03/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.12700	0.12900	0
03/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.18000	0.18400	0
03/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.26600	0.27000	0
03/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.40500	0.41000	0
03/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.11900	0.12100	0
03/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00700	0.00700	11,194
03/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.17400	0.17700	11,194
03/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09000	0.09200	0
03/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.06500	0.06600	0
03/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.41700	3.42100	0
03/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.07000	0.07100	0
03/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.51600	3.52100	0
03/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.46600	3.47100	0
03/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.21700	3.22200	0
03/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05200	0.05400	0
03/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.11800	3.12300	0
03/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.16800	3.17200	0
03/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05100	0.05200	0
03/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.06800	3.07300	0
03/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.98800	2.98400	0
03/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.93900	6.93400	0
03/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.93700	8.93200	0
03/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
03/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.83900	6.83400	0
03/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.83700	8.83300	0
03/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.93900	2.93600	0
03/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.89700	4.89300	0
03/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.88700	8.88200	0
03/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.78900	6.78400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.78800	8.78300	0
03/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.53900	6.53400	0
03/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.53800	8.53300	0
03/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.55700	2.55300	0
03/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.50300	4.49800	0
03/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.48900	6.48400	0
03/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.48800	8.48300	0
03/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.65200	2.64800	0
03/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.60100	4.59700	0
03/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.58900	6.58400	0
03/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.58800	8.58300	0
03/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.22700	2.22400	0
03/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.36100	1.35900	0
03/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.29400	5.28900	0
03/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.85600	1.85300	0
03/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.54200	0.54200	0
03/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.90300	0.90200	0
03/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.31700	1.31600	0
03/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.76400	1.76100	0
03/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.18100	3.17800	0
03/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.15900	4.15500	0
03/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.14500	5.14000	0
03/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.14000	6.13500	0
03/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.99500	1.99200	0
03/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.51000	0.51000	0
03/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.86400	0.86400	0
03/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.27400	1.27200	0
03/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.71800	1.71600	0
03/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.18100	2.17800	0
03/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.13300	3.12900	0
03/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.11100	4.10700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.09500	5.09100	0
03/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.09000	6.08500	0
03/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.18800	0.18900	0
03/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.10500	1.10400	0
03/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.46200	2.45900	0
03/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.91500	3.91100	0
03/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.39300	5.38800	0
03/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.88900	6.88400	0
03/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.38800	8.38300	0
03/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.08000	0.08100	0
03/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.75100	0.75100	0
03/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.04200	2.03900	0
03/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.47300	3.47000	0
03/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.94700	4.94200	0
03/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.43900	6.43500	0
03/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.93800	7.93300	0
03/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.90200	1.89900	0
03/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.05400	0.05500	0
03/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.57500	0.57500	0
03/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.81000	1.80700	0
03/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.23000	3.22600	0
03/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.70000	4.69500	0
03/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.19000	6.18500	0
03/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.68800	7.68300	0
03/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00800	0.00700	0
03/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02800	0.02800	0
03/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.15800	0.15900	0
03/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.64400	0.64300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.44900	1.44600	0
03/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.36800	2.36500	0
03/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.32700	3.32300	0
03/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.30600	4.30200	0
03/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02400	0.02400	0
03/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.13100	0.13200	0
03/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.27400	2.27100	0
03/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.20800	4.20400	0
03/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.19500	5.19000	0
03/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00700	0.00600	0
03/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02200	0.02200	0
03/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.11900	0.11900	0
03/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.34300	5.33900	0
03/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.23100	1.23000	0
03/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.60400	2.60100	0
03/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.57100	3.56700	0
03/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.55200	4.54800	0
03/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.54200	5.53700	0
03/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.40400	1.40300	0
03/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.84300	2.84000	0
03/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.81600	3.81300	0
03/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.79900	4.79400	0
03/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.79100	5.78600	0
03/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.67300	1.67000	0
03/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.04300	0.04300	0
03/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.24100	0.24200	0
03/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.82600	0.82500	0
03/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.08400	3.08100	0
03/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.06200	4.05800	0
03/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.04600	5.04100	0
03/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.04000	6.03500	0
03/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.30200	0.30200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.94300	0.94200	0
03/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01300	0.01200	0
03/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.05900	0.05900	0
03/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.32400	0.32400	0
03/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.98300	0.98200	0
03/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.27800	3.27500	0
03/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.25700	4.25300	0
03/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.24400	5.23900	0
03/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.24000	6.23500	0
03/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.06900	0.06900	0
03/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.37100	0.37100	0
03/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.06400	1.06300	0
03/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.28900	7.28400	0
03/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.28700	9.28200	0
03/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.74700	2.74400	0
03/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.68900	6.68400	0
03/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.68800	8.68300	0
03/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.18800	8.18300	0
03/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.50900	2.50600	0
03/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.43800	8.43300	0
03/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.69900	2.69600	0
03/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.65000	4.64600	0
03/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.63900	6.63400	0
03/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.63800	8.63300	0
03/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.41500	2.41200	0
03/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.33800	8.33300	0
03/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.03900	7.03400	0
03/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.03700	9.03200	0
03/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.13900	7.13400	0
03/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.13700	9.13200	0
03/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.08900	7.08400	0
03/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.08700	9.08200	0
03/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.79500	2.79200	0
03/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.74900	4.74500	0
03/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.73900	6.73400	0
03/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.73800	8.73300	0
03/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.98700	8.98200	0
03/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.98900	6.98400	0
03/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.94800	1.94600	0
03/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.37600	3.37200	0
03/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.35500	4.35100	0
03/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.34000	6.33500	0
03/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.42200	0.42200	0
03/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.14700	1.14500	0
03/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.45400	4.44900	0
03/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.44300	5.43800	0
03/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.05000	0.05000	0
03/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.28000	0.28100	0
03/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.01000	0.00900	0
03/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03900	0.03900	0
03/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.22200	0.22300	0
03/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.78800	0.78800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.62700	1.62500	0
03/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.03600	3.03200	0
03/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.01300	4.00900	0
03/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.99600	4.99200	0
03/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.99000	5.98500	0
03/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.06400	0.06400	0
03/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.34700	0.34700	0
03/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.02300	1.02200	0
03/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.29000	6.28500	0
03/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.07400	0.07500	0
03/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.39600	0.39600	0
03/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.42500	3.42100	0
03/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.40400	4.40000	0
03/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.39000	6.38500	0
03/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.13500	2.13200	0
03/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.03100	0.03100	0
03/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.17300	0.17300	0
03/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.67900	0.67800	0
03/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.49300	1.49100	0
03/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.89100	2.88800	0
03/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.86600	3.86200	0
03/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.84800	4.84300	0
03/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.84100	5.83600	0
03/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.33900	7.33400	0
03/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.33700	9.33200	0
03/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03600	0.03600	0
03/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.20500	0.20600	0
03/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.58200	1.58000	0
03/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.43800	7.43400	0
03/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.43700	9.43200	0
03/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.53800	7.53300	0
03/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.53700	9.53200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.01100	0.01000	0
03/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.04600	0.04600	0
03/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.26000	0.26100	0
03/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.62000	3.61600	0
03/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.59200	5.58700	0
03/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.58800	7.58300	0
03/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.58700	9.58200	0
03/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.76700	3.76300	0
03/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.74100	5.73600	0
03/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.73800	7.73300	0
03/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.73700	9.73200	0
03/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.78800	7.78300	0
03/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.78700	9.78200	0
03/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.96400	3.96000	0
03/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.94000	5.93500	0
03/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.93700	9.93200	0
03/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.08700	0.08800	0
03/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.44800	0.44900	0
03/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.18900	1.18700	0
03/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.08800	2.08500	0
03/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.98800	7.98300	0
03/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.98700	9.98200	0
03/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.10700	0.10800	0
03/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.08800	8.08300	0
03/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.08700	10.08200	0
03/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01800	0.01800	0
03/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.09700	0.09700	0
03/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.47900	0.47900	0
03/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.03800	8.03300	0
03/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.03700	10.03200	0
03/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.89100	5.88600	0
03/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.88800	7.88300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.88700	9.88200	0
03/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.71800	3.71400	0
03/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.69100	5.68700	0
03/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.68700	9.68200	0
03/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02600	0.02600	0
03/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.14400	0.14500	0
03/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.60900	0.60900	0
03/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.23900	7.23400	0
03/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.23700	9.23200	0
03/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.18900	7.18400	0
03/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.18700	9.18200	0
03/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00900	0.00800	0
03/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.03300	0.03300	0
03/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.71500	0.71400	0
03/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.53700	1.53500	0
03/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.38900	7.38400	0
03/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.38700	9.38200	0
03/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.52200	3.51900	0
03/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.49200	5.48800	0
03/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.48800	7.48400	0
03/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.48700	9.48200	0
03/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.66900	3.66500	0
03/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.64200	5.63700	0
03/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.63800	7.63300	0
03/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.63700	9.63200	0
03/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.13800	8.13300	0
03/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.13700	10.13200	0
03/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.83800	7.83300	0
03/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.83700	9.83200	0
03/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.41170	12.41430	1,261
03/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.51700	0.52000	0
03/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.49800	0.50000	0
03/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.53800	0.54000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.80600	0.80600	0
03/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.86600	0.86600	0
03/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.83500	0.83600	0
03/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08290	0.08340	1,364
03/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00419	0.00458	0
03/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00091	0.00103	0
03/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01296	0.01347	0
03/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
03/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00801	0.00763	0
03/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00129	0.00118	0
03/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08440	0.08490	0
03/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00723	0.00759	0
03/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00345	0.00367	0
03/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01469	0.01517	0
03/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00029	0.00027	0
03/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00905	0.00877	0
03/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00283	0.00269	0
03/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.50190	10.51250	23,338
03/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.13600	0.14400	0
03/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.86200	0.87300	0
03/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.85200	1.86300	0
03/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.85200	2.86300	0
03/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
03/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.17300	0.18200	0
03/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.95800	0.96900	0
03/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.95200	1.96300	0
03/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.95200	2.96300	0
03/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.01900	0.02100	0
03/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.24900	0.26000	0
03/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.10500	1.11600	0
03/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.10200	2.11300	0
03/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.10200	3.11300	0
03/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.01700	0.01900	0
03/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.22100	0.23100	0
03/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.05600	1.06700	0
03/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.05200	2.06300	0
03/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.05200	3.06300	0
03/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01100	0.01300	0
03/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.15300	0.16200	0
03/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.91000	0.92100	0
03/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.90200	1.91300	0
03/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.90200	2.91300	0
03/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.02200	0.02400	0
03/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.28000	0.29000	0
03/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.40200	3.41300	0
03/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.31300	0.32300	0
03/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.20400	1.21500	0
03/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.20200	2.21300	0
03/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.20200	3.21300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.25200	3.26300	0
03/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.30200	3.31300	0
03/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.15500	1.16600	0
03/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.15200	2.16300	0
03/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.15200	3.16300	0
03/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.01500	0.01600	10
03/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.19400	0.20300	0
03/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.00700	1.01800	0
03/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.00200	2.01300	0
03/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.00200	3.01300	0
03/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.12000	0.12800	0
03/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.81400	0.82500	0
03/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.80200	1.81300	0
03/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.80200	2.81300	0
03/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.10600	0.11300	0
03/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.76700	0.77800	0
03/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.75200	1.76300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.75200	2.76300	0
03/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.06300	0.06900	0
03/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.58600	0.59700	0
03/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.55300	1.56300	0
03/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.55200	2.56300	0
03/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.05600	0.06000	13,651
03/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.54300	0.55400	0
03/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.50300	1.51400	0
03/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.50200	2.51300	0
03/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.08200	0.08800	0
03/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.67500	0.68600	0
03/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.65200	1.66300	0
03/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.65200	2.66300	0
03/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.09400	0.10000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.72000	0.73200	0
03/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.70200	1.71300	0
03/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.70200	2.71300	0
03/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.07200	0.07800	0
03/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.63000	0.64100	0
03/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.60300	1.61300	0
03/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.60200	2.61300	0
03/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.03700	0.04100	0
03/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.42100	0.43200	0
03/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.35300	1.36400	0
03/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.35200	2.36300	0
03/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.04900	0.05300	0
03/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.50100	0.51200	0
03/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.45300	1.46400	0
03/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.45200	2.46300	0
03/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.04300	0.04700	0
03/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.46000	0.47100	0
03/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.40300	1.41400	0
03/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.40200	2.41300	0
03/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.03300	0.03600	0
03/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.38300	0.39400	0
03/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.30400	1.31400	0
03/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.30200	2.31300	0
03/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.02900	0.03200	2,700
03/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.34700	0.35800	0
03/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.25400	1.26500	0
03/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.25200	2.26300	0
03/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.35200	3.36300	0
03/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.02500	0.02800	0
03/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.82300	0.81600	0
03/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.79800	2.78800	0
03/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.79800	4.78800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.79800	6.78800	0
03/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.79800	8.78800	0
03/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.64800	6.63800	0
03/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.64800	8.63800	0
03/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.60100	1.59200	0
03/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.09500	0.09600	0
03/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.77700	0.77000	0
03/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.75000	1.74100	0
03/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.74800	2.73800	0
03/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.74800	3.73800	0
03/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.74800	4.73800	0
03/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.74800	5.73800	0
03/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.08100	0.08200	0
03/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.73100	0.72400	0
03/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.70000	1.69100	0
03/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.69800	2.68800	0
03/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.69800	3.68800	0
03/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.69800	4.68800	0
03/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.69800	5.68800	0
03/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.64100	0.63500	0
03/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.59800	2.58900	0
03/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.59800	3.58800	0
03/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.59800	4.58800	0
03/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.59800	5.58800	0
03/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.04900	0.05000	0
03/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.59700	0.59100	0
03/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.55200	1.54200	0
03/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.54800	2.53900	0
03/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.54800	3.53800	0
03/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.54800	4.53800	0
03/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.54800	5.53800	0
03/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.06900	0.07000	0
03/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.68500	0.67900	0
03/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.65100	1.64100	0
03/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.64800	2.63800	0
03/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.64800	3.63800	0
03/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.64800	4.63800	0
03/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.64800	5.63800	0
03/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.47000	0.46600	0
03/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.40300	1.39400	0
03/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.39900	2.38900	0
03/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.39800	3.38800	0
03/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.39800	4.38800	0
03/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.39800	5.38800	0
03/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.01800	0.02000	0
03/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.39200	0.38800	0
03/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.30500	1.29600	0
03/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.29900	2.28900	0
03/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.29800	3.28800	0
03/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.29800	4.28800	0
03/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.29800	5.28800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.02300	0.02400	0
03/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.43000	0.42600	0
03/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.35400	1.34500	0
03/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.34900	2.33900	0
03/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.34800	3.33800	0
03/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.34800	4.33800	0
03/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.34800	5.33800	0
03/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.04100	0.04200	0
03/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.55400	0.54800	0
03/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.50200	1.49300	0
03/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.49900	2.48900	0
03/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.49800	3.48800	0
03/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.49800	4.48800	0
03/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.49800	5.48800	0
03/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.03400	0.03500	0
03/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.51100	0.50700	0
03/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.45300	1.44300	0
03/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.44900	2.43900	0
03/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.44800	3.43800	0
03/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.44800	4.43800	0
03/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.44800	5.43800	0
03/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.35400	0.35100	0
03/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.25600	1.24700	0
03/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.24900	2.23900	0
03/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.24800	3.23800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.24800	4.23800	0
03/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.24800	5.23800	0
03/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.31800	0.31600	0
03/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.20700	1.19800	0
03/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.19900	2.18900	0
03/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.19800	3.18800	0
03/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.19800	4.18800	0
03/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.19800	5.18800	0
03/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.19200	0.19100	0
03/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.01300	1.00400	0
03/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.99900	1.98900	0
03/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.99800	2.98800	0
03/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.99800	3.98800	0
03/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.99800	4.98800	0
03/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.59800	8.58800	0
03/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.74800	6.73800	0
03/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.74800	8.73800	0
03/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.11100	0.11100	0
03/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.69800	6.68800	0
03/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.69800	8.68800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.59800	6.58800	0
03/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.12800	0.12800	0
03/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.87000	0.86200	0
03/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.85000	1.84000	0
03/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.84800	2.83800	0
03/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.84800	3.83800	0
03/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.84800	4.83800	0
03/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.84800	6.83800	0
03/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.84800	8.83800	0
03/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.99800	6.98800	0
03/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.99800	8.98800	0
03/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.25100	0.25000	0
03/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.10900	1.10100	0
03/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.09800	3.08800	0
03/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.09800	5.08800	0
03/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.09800	7.08800	0
03/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.09800	9.08800	0
03/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.19800	7.18800	0
03/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.19800	9.18800	0
03/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.34800	7.33800	0
03/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.34800	9.33800	0
03/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.44800	7.43800	0
03/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.44800	9.43800	0
03/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.59800	7.58800	0
03/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.59800	9.58800	0
03/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.54800	7.53800	0
03/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.54800	9.53800	0
03/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.29800	7.28800	0
03/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.29800	9.28800	0
03/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.16900	0.16900	0
03/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.96500	0.95700	0
03/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.94800	2.93800	0
03/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.94800	4.93800	0
03/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.94800	6.93800	0
03/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.94800	8.93800	0
03/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.14700	0.14800	0
03/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.91700	0.90900	0
03/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.89800	2.88800	0
03/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.89800	4.88800	0
03/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.89800	6.88800	0
03/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.89800	8.88800	0
03/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.22100	0.22000	0
03/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.06100	1.05200	0
03/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.04800	3.03800	0
03/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.04800	5.03800	0
03/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.04800	7.03800	0
03/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.04800	9.03800	0
03/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.09900	2.08900	0
03/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.24800	7.23800	0
03/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.24800	9.23800	0
03/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.49800	7.48800	0
03/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.49800	9.48800	0
03/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.39800	7.38800	0
03/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.39800	9.38800	0
03/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.28400	0.28200	0
03/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.15800	1.14900	0
03/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.14800	3.13800	0
03/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.14800	5.13800	0
03/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.14800	7.13800	0
03/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.14800	9.13800	0
03/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.68080	10.69010	12,966
03/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.09400	0.09900	0
03/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.11200	0.11700	0
03/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.10200	0.10700	0
03/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.02700	0.03300	0
03/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.20100	0.20600	25
03/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.58600	0.59300	20
03/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.40400	1.41400	0
03/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.38500	2.39400	0
03/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.38100	3.39100	0
03/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01800	0.02400	0
03/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.14900	0.15400	0
03/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.42300	0.42800	0
03/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.12100	1.13100	0
03/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.08700	2.09700	0
03/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.08200	3.09200	0
03/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01600	0.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.13500	0.14100	0
03/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.37700	0.38200	0
03/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.02900	1.03900	0
03/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.98800	1.99800	0
03/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.98200	2.99200	0
03/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02500	0.03100	0
03/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.19100	0.19600	0
03/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.55600	0.56300	0
03/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.35600	1.36600	0
03/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.33500	2.34500	0
03/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.33200	3.34100	0
03/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.53400	2.54400	0
03/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01100	0.01700	0
03/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.10700	0.11200	0
03/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.29000	0.29400	0
03/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.82700	0.83600	0
03/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.74300	1.75300	0
03/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.73300	2.74300	0
03/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01500	0.02100	0
03/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.12900	0.13400	0
03/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.35800	0.36200	0
03/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.98700	0.99600	0
03/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.93900	1.94900	0
03/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.93300	2.94200	0
03/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01000	0.01600	0
03/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.27500	0.28000	0
03/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.78900	0.79800	0
03/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.69400	1.70400	0
03/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.68300	2.69300	0
03/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00900	0.01400	0
03/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.08900	0.09500	0
03/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.23500	0.24000	0
03/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.68300	0.69100	0
03/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.54800	1.55800	0
03/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02300	0.03000	0
03/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.18200	0.18700	0
03/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.52700	0.53400	0
03/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.30900	1.31900	0
03/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.28600	2.29500	0
03/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.28200	3.29100	0
03/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01900	0.02500	0
03/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.15700	0.16200	0
03/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.44700	0.45300	0
03/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.16800	1.17700	0
03/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.13700	2.14600	0
03/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.13200	3.14100	0
03/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02200	0.02800	0
03/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.17300	0.17800	0
03/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.49900	0.50600	0
03/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.26200	1.27100	0
03/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.23600	2.24600	0
03/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.23200	3.24100	0
03/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02000	0.02700	0
03/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16500	0.17000	0
03/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.47300	0.47900	0
03/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.21400	1.22400	0
03/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.18600	2.19600	0
03/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.18200	3.19100	0
03/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01300	0.01900	0
03/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.11700	0.12300	0
03/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.32200	0.32700	0
03/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.90500	0.91400	0
03/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.84100	1.85100	0
03/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.83300	2.84200	0
03/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01400	0.02000	0
03/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.12300	0.12800	0
03/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.33900	0.34400	0
03/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.94600	0.95500	0
03/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.89000	1.90000	0
03/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.88300	2.89200	0
03/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01200	0.01800	0
03/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.30500	0.31000	0
03/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.86500	0.87400	0
03/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.79200	1.80200	0
03/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.78300	2.79200	0
03/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.26900	7.26000	0
03/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.26900	9.26000	0
03/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.08400	0.08400	0
03/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.52400	0.52000	0
03/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.23100	3.22800	0
03/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.22100	5.21200	0
03/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.21900	7.21100	0
03/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.21900	9.21000	0
03/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.06500	0.06500	0
03/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.45800	0.45400	0
03/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.24200	1.23800	0
03/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.13300	3.13000	0
03/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.12100	5.11300	0
03/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.11900	7.11100	0
03/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.11900	9.11000	0
03/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.07400	0.07400	0
03/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.49100	0.48700	0
03/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.28600	1.28300	0
03/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.18200	3.17900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.17100	5.16200	0
03/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.16900	7.16100	0
03/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.16900	9.16000	0
03/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.03300	0.03400	0
03/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.29200	0.28900	0
03/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.98400	0.98000	0
03/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.83900	2.83700	0
03/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.82100	4.81400	0
03/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.82000	6.81100	0
03/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.81900	8.81000	0
03/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.03100	0.03100	0
03/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.26800	0.26600	0
03/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.94200	0.93800	0
03/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.79100	2.78800	0
03/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.77100	4.76400	0
03/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.77000	6.76100	0
03/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.76900	8.76000	0
03/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.03700	0.03700	0
03/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.31600	0.31300	0
03/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.02600	1.02200	0
03/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.88800	2.88500	0
03/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.87100	4.86300	0
03/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.87000	6.86100	0
03/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.86900	8.86000	0
03/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.24600	0.24400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.90100	0.89700	0
03/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.74200	2.74000	0
03/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.72100	4.71400	0
03/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.72000	6.71100	0
03/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.71900	8.71000	0
03/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01700	0.01800	0
03/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.15200	0.15100	0
03/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.70400	0.70000	0
03/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.55800	1.55500	0
03/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.47800	3.47400	0
03/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.47000	5.46200	0
03/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.46900	7.46000	0
03/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.46900	9.46000	0
03/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.10800	0.10800	0
03/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.59400	0.59000	0
03/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.32900	3.32600	0
03/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.32000	5.31200	0
03/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.31900	7.31000	0
03/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.31900	9.31000	0
03/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.05600	0.05600	0
03/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.42700	0.42200	0
03/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.19800	1.19400	0
03/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.08400	3.08100	0
03/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.07100	5.06300	0
03/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.06900	7.06100	0
03/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.06900	9.06000	0
03/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.09600	0.09600	0
03/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.55900	0.55400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.37600	1.37200	0
03/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.28000	3.27700	0
03/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.27100	5.26200	0
03/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.22500	0.22300	0
03/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.86000	0.85600	0
03/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.69400	2.69100	0
03/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.67100	4.66400	0
03/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.67000	6.66100	0
03/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.66900	8.66000	0
03/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04800	0.04900	0
03/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.39600	0.39200	0
03/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.15400	1.15100	0
03/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.03500	3.03200	0
03/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.02100	5.01300	0
03/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.02000	7.01100	0
03/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.01900	9.01000	0
03/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.04000	0.04100	0
03/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.34200	0.33800	0
03/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.06800	1.06400	0
03/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.93700	2.93400	0
03/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.92100	4.91300	0
03/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.92000	6.91100	0
03/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.91900	8.91000	0
03/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.02300	0.02400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.20500	0.20300	271
03/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.82000	0.81600	0
03/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.64600	2.64300	0
03/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.62100	4.61400	0
03/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.62000	6.61100	0
03/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.61900	8.61000	0
03/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.42100	1.41700	0
03/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.33100	1.32700	0
03/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.51300	1.50900	0
03/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.85260	10.86090	500
03/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.29300	0.30000	0
03/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.10500	1.10400	0
03/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.02240	11.03030	155
03/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03300	0.03500	0
03/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06700	0.07000	0
03/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.13800	0.14400	0
03/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.33900	0.34700	0
03/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.58600	0.59400	0
03/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.08100	1.08700	0
03/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.88200	1.88800	0
03/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.84100	2.84900	0
03/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.36600	0.37400	0
03/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03200	0.03400	0
03/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06600	0.06900	0
03/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.13600	0.14100	0
03/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.33100	0.33800	0
03/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.56900	0.57800	0
03/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.04900	1.05600	0
03/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.83700	1.84300	0
03/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.79200	2.80000	0
03/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02500	0.02700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05300	0.05500	0
03/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10600	0.11000	0
03/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.23800	0.24500	0
03/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.38600	0.39400	0
03/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.68000	0.68800	0
03/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.25300	1.26000	0
03/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.11300	2.11900	0
03/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02600	0.02800	0
03/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05400	0.05700	0
03/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.10900	0.11400	0
03/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.24900	0.25600	0
03/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.40700	0.41500	0
03/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.72400	0.73200	0
03/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.33100	1.33700	0
03/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.20900	2.21500	0
03/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.08700	3.09500	0
03/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07300	0.07600	0
03/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15300	0.15800	0
03/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.16100	2.16700	0
03/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.13600	3.14400	0
03/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03600	0.03800	0
03/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.48000	0.48800	0
03/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.87400	0.88100	0
03/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.57600	1.58200	0
03/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.49900	2.50700	0
03/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01600	0.01700	0
03/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03700	0.03900	0
03/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07500	0.07900	0
03/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.15900	0.16500	0
03/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.18600	3.19400	0
03/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03700	0.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07400	0.07700	0
03/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.15600	0.16100	0
03/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.39600	0.40400	0
03/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.70200	0.71000	0
03/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.29200	1.29800	0
03/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03500	0.03700	0
03/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07200	0.07500	0
03/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15000	0.15500	0
03/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.37600	0.38400	0
03/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.65900	0.66700	0
03/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.21500	1.22200	0
03/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.06500	2.07100	0
03/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.03800	3.04600	0
03/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03400	0.03600	0
03/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06900	0.07200	0
03/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14400	0.14900	0
03/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.35700	0.36500	0
03/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.62100	0.63000	0
03/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.14600	1.15300	0
03/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.97300	1.97900	0
03/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.93900	2.94700	0
03/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03000	0.03200	0
03/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06300	0.06500	0
03/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.12800	0.13300	0
03/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.30700	0.31400	0
03/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.52200	0.53100	0
03/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.95800	0.96500	0
03/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.70500	1.71100	0
03/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.64600	2.65300	0
03/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02900	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06000	0.06200	0
03/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12100	0.12600	0
03/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.28600	0.29300	0
03/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.81400	1.81300	0
03/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.64900	3.64600	0
03/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.58800	5.58200	0
03/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.55700	7.55100	0
03/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.53900	9.53200	0
03/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02400	0.02300	0
03/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.08300	0.08100	0
03/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.33600	0.33500	0
03/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.90000	0.90100	0
03/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.68500	1.68400	0
03/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.50600	3.50300	0
03/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.44100	5.43500	0
03/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.40800	7.40200	0
03/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.39000	9.38300	0
03/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.05100	0.04900	0
03/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.22400	0.22300	0
03/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.69900	0.70000	0
03/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.43500	1.43500	0
03/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.22200	3.21900	0
03/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.14700	5.14200	0
03/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.11200	7.10600	0
03/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.09200	9.08500	0
03/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.04300	0.04100	0
03/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.19300	0.19200	0
03/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.63700	0.63700	0
03/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.35400	1.35400	0
03/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.12800	3.12500	0
03/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.05000	5.04500	0
03/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.01300	7.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.99200	8.98500	0
03/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.17000	0.16800	0
03/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.58000	0.58000	0
03/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.27400	1.27400	0
03/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.03400	3.03100	0
03/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.95200	4.94700	0
03/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.91500	6.90900	0
03/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.89300	8.88600	0
03/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.98700	2.98500	0
03/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.90300	4.89900	0
03/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.86500	6.85900	0
03/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.84400	8.83700	0
03/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02700	0.02700	0
03/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.10400	0.10200	0
03/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.40200	0.40100	0
03/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.00800	1.00800	0
03/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.96400	6.95800	0
03/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.94300	8.93600	0
03/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03900	0.03700	0
03/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.08100	3.07800	0
03/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.00100	4.99600	0
03/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03700	0.03500	0
03/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.15900	0.15700	0
03/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.55200	0.55200	0
03/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.23500	1.23500	0
03/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.07700	2.07600	0
03/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.93700	3.93400	0
03/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.88200	5.87700	0
03/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.85400	7.84800	0
03/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.83700	9.83000	0
03/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04100	0.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.18100	0.18000	0
03/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.60800	0.60800	0
03/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.31400	1.31400	0
03/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.16600	2.16500	0
03/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.03400	4.03000	0
03/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.98100	5.97500	0
03/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.95300	7.94700	0
03/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.93700	9.92900	0
03/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.06500	0.06300	0
03/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.27700	0.27600	0
03/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.79700	0.79800	0
03/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.55900	1.55800	0
03/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.36400	3.36100	0
03/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.29400	5.28900	0
03/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.26000	7.25400	0
03/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.24100	9.23400	0
03/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.39400	1.39400	0
03/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01900	0.01900	0
03/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06000	0.05800	0
03/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.25900	0.25700	0
03/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.76400	0.76400	0
03/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.51700	1.51700	0
03/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.31600	3.31400	0
03/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.24500	5.24000	0
03/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.21100	7.20500	0
03/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.19100	9.18400	0
03/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.64840	6.62300	14,736
03/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.85200	0.82700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.84800	1.82300	0
03/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.84800	2.82300	0
03/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.84800	3.82300	0
03/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.75400	0.73000	0
03/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.74800	1.72300	0
03/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.74800	2.72300	0
03/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.74800	3.72300	0
03/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.70600	0.68200	0
03/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.69800	1.67300	0
03/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.69800	2.67300	0
03/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.69800	3.67300	0
03/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.80300	0.77900	0
03/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.79800	1.77300	0
03/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.79800	2.77300	0
03/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.79800	3.77300	0
03/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	0.90100	0.87600	0
03/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	1.89800	1.87300	0
03/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	2.89800	2.87300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	3.89800	3.87300	0
03/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.19900	1.17400	0
03/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.19800	2.17300	0
03/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.19800	3.17300	0
03/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.19800	4.17300	0
03/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.00000	0.97500	0
03/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	1.99800	1.97300	0
03/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	2.99800	2.97300	0
03/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	3.99800	3.97300	0
03/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	0.95000	0.92600	0
03/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	1.94800	1.92300	0
03/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	2.94800	2.92300	0
03/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	3.94800	3.92300	0
03/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.05000	1.02500	0
03/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.04800	2.02300	0
03/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.04800	3.02300	0
03/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.04800	4.02300	0
03/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.09900	1.07400	0
03/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.09800	2.07300	0
03/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.09800	3.07300	0
03/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.09800	4.07300	0
03/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.14900	1.12400	0
03/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.14800	2.12300	0
03/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.14800	3.12300	0
03/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.14800	4.12300	0
03/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.24900	1.22400	0
03/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.24800	2.22300	0
03/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.24800	3.22300	0
03/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.24800	4.22300	0
03/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.02800	0.02600	0
03/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.49900	1.47300	0
03/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.49800	2.47300	0
03/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.49800	3.47300	0
03/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.03900	0.03600	0
03/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.59800	1.57300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.59800	2.57300	0
03/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.59800	3.57300	0
03/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.64800	1.62300	0
03/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.64800	2.62300	0
03/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.64800	3.62300	0
03/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.56500	0.54100	0
03/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.65800	0.63500	0
03/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.61100	0.58800	0
03/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.05500	0.05100	0
03/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.07600	0.07100	0
03/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.10600	0.09800	0
03/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.20200	0.18500	0
03/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.27000	0.25100	0
03/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.34700	0.32600	0
03/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.43000	0.40800	0
03/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.51900	0.49600	0
03/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.47400	0.45200	0
03/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.03300	0.03100	0
03/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.04600	0.04300	0
03/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.06500	0.06000	0
03/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.09000	0.08300	0
03/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.12400	0.11500	0
03/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.17200	0.15600	0
03/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.23500	0.21700	0
03/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.30800	0.28800	0
03/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.38800	0.36700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.14400	0.13400	0
03/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.54800	1.52300	0
03/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.54800	2.52300	0
03/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.54800	3.52300	0
03/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02000	0.01900	0
03/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.39900	1.37300	0
03/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.39800	2.37300	0
03/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.39800	3.37300	0
03/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.62200	0.64600	0
03/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.40200	4.42700	0
03/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.40200	6.42700	0
03/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.40200	8.42700	0
03/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.45200	2.47700	0
03/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.45200	4.47700	0
03/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.45200	6.47700	0
03/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.45200	8.47700	0
03/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.14600	0.16100	0
03/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.04000	0.04400	0
03/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.06000	0.06500	0
03/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.08700	0.09400	0
03/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.12400	0.13300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.17600	0.19200	0
03/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.24200	0.26000	0
03/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.31700	0.33700	0
03/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.39800	0.42000	0
03/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.48500	0.50800	0
03/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.02600	0.02900	0
03/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.02100	0.02300	0
03/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.03200	0.03500	0
03/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.04900	0.05300	0
03/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.07200	0.07800	0
03/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.10400	0.11200	0
03/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.20800	0.22500	0
03/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.27800	0.29800	0
03/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.35700	0.37800	0
03/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.01300	0.01500	0
03/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.01000	0.01200	0
03/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.01700	0.01800	0
03/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.50200	2.52700	0
03/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.50200	4.52700	0
03/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.50200	6.52700	0
03/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.50200	8.52700	0
03/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.35200	2.37700	0
03/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.35200	4.37700	0
03/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.35200	6.37700	0
03/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.35200	8.37700	0
03/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.44100	0.46300	0
03/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.40200	2.42700	0
03/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.60200	2.62700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.60200	4.62700	0
03/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.60200	6.62700	0
03/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.60200	8.62700	0
03/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.53000	0.55300	0
03/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.75300	1.77800	0
03/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.75200	3.77700	0
03/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.75200	5.77700	0
03/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.75200	7.77700	0
03/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.85300	1.87800	0
03/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.85200	3.87700	0
03/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.85200	5.87700	0
03/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.85200	7.87700	0
03/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.90300	1.92800	0
03/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.90200	3.92700	0
03/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.90200	5.92700	0
03/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.90200	7.92700	0
03/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.95200	1.97700	0
03/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.95200	3.97700	0
03/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.95200	5.97700	0
03/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.95200	7.97700	0
03/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	2.05200	2.07700	0
03/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	4.05200	4.07700	0
03/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	6.05200	6.07700	0
03/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	8.05200	8.07700	0
03/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	2.00200	2.02700	0
03/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	4.00200	4.02700	0
03/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	6.00200	6.02700	0
03/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	8.00200	8.02700	0
03/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.80300	1.82800	0
03/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.80200	3.82700	0
03/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.80200	5.82700	0
03/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.80200	7.82700	0
03/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	2.10200	2.12700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	4.10200	4.12700	0
03/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	6.10200	6.12700	0
03/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	8.10200	8.12700	0
03/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.20200	2.22700	0
03/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.20200	4.22700	0
03/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.20200	6.22700	0
03/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.20200	8.22700	0
03/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.30200	2.32700	0
03/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.30200	4.32700	0
03/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.30200	6.32700	0
03/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.30200	8.32700	0
03/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.25200	2.27700	0
03/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.25200	4.27700	0
03/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.25200	6.27700	0
03/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.25200	8.27700	0
03/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.15200	2.17700	0
03/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.15200	4.17700	0
03/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.15200	6.17700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.15200	8.17700	0
03/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.69770	6.67130	506
03/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.44800	3.42100	0
03/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.11800	0.11300	0
03/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.54000	0.52100	0
03/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.45200	1.42600	0
03/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.44800	2.42200	0
03/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.50200	1.47600	0
03/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.49800	2.47200	0
03/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.49800	3.47100	0
03/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01300	0.01200	0
03/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.15900	0.15200	0
03/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.69700	0.67600	0
03/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.65100	1.62500	0
03/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.64800	2.62100	0
03/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.64800	3.62100	0
03/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01000	0.00900	0
03/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02400	0.02400	0
03/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.31900	0.30300	0
03/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.10700	1.08200	0
03/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.09900	2.07300	0
03/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.09800	3.07100	0
03/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.09800	4.07100	0
03/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02500	0.02500	0
03/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.34600	0.32900	0
03/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.15600	1.13100	0
03/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.14900	2.12200	0
03/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.14800	3.12100	0
03/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.14800	4.12100	0
03/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02700	0.02600	0
03/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.37400	0.35800	0
03/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.20600	1.18000	0
03/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.19900	2.17200	0
03/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.19800	3.17100	0
03/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.19800	4.17100	0
03/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.26900	0.25700	0
03/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01800	0.01700	0
03/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.21400	0.20500	0
03/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.87100	0.84800	0
03/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.85000	1.82400	0
03/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.84800	2.82100	0
03/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.84800	3.82100	0
03/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02100	0.01900	0
03/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.24900	0.23800	0
03/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	0.96300	0.93900	0
03/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	1.94900	1.92300	0
03/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	2.94800	2.92100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	3.94800	3.92100	0
03/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01600	0.01500	0
03/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.19900	0.19000	0
03/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.82600	0.80400	0
03/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.80000	1.77400	0
03/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.79800	2.77100	0
03/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.79800	3.77100	0
03/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01900	0.01800	0
03/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.23100	0.22100	0
03/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.91700	0.89400	0
03/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.90000	1.87300	0
03/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.89800	2.87100	0
03/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.89800	3.87100	0
03/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02300	0.02300	0
03/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.29300	0.27700	0
03/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.05900	1.03300	0
03/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.04900	2.02300	0
03/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.04800	3.02100	0
03/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.04800	4.02100	0
03/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.13700	0.13100	0
03/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.61600	0.59600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.55200	1.52500	0
03/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.54800	2.52200	0
03/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.54800	3.52100	0
03/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01200	0.01100	0
03/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.14700	0.14100	0
03/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.65600	0.63500	0
03/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.60100	1.57500	0
03/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.59800	2.57200	0
03/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.59800	3.57100	0
03/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01400	0.01300	0
03/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.17100	0.16300	0
03/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.73900	0.71800	0
03/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.70100	1.67400	0
03/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.69800	2.67100	0
03/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.69800	3.67100	0
03/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01500	0.01400	0
03/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.18400	0.17600	0
03/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.78200	0.76000	0
03/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.75000	1.72400	0
03/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.74800	2.72100	0
03/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.74800	3.72100	0
03/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.12700	0.12200	0
03/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.57700	0.55800	0
03/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.56200	2.58800	0
03/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.55300	4.58000	0
03/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.55200	6.57900	0
03/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.55200	8.57900	0
03/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.04900	0.05500	0
03/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.51100	0.53100	0
03/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.36500	2.39100	0
03/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.35300	4.38000	0
03/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.35200	6.37900	0
03/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.35200	8.37900	0
03/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.09200	0.10000	0
03/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.67000	0.69200	0
03/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.07900	0.08700	0
03/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.62900	0.65100	0
03/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.51200	2.53900	0
03/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.50300	4.53000	0
03/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.50200	6.52900	0
03/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.50200	8.52900	0
03/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.03400	0.03900	0
03/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.43600	0.45500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.26700	2.29300	0
03/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.25300	4.28000	0
03/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.25200	6.27900	0
03/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.25200	8.27900	0
03/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.04100	0.04700	0
03/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.47300	0.49200	0
03/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.31600	2.34200	0
03/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.30300	4.33000	0
03/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.30200	6.32900	0
03/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.30200	8.32900	0
03/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.05800	0.06400	0
03/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.54900	0.57000	0
03/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.41400	2.44000	0
03/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.40300	4.43000	0
03/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.40200	6.42900	0
03/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.40200	8.42900	0
03/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.06800	0.07500	0
03/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.58900	0.61000	0
03/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.46300	2.49000	0
03/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.45300	4.48000	0
03/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.45200	6.47900	0
03/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.45200	8.47900	0
03/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.24500	0.25600	0
03/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.97500	2.00200	0
03/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.95300	3.98000	0
03/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.95200	5.97900	0
03/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.95200	7.97900	0
03/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01900	0.02300	0
03/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.33300	0.35000	0
03/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.12100	2.14700	0
03/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.10300	4.13000	0
03/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.10200	6.12900	0
03/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.10200	8.12900	0
03/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.02800	0.03300	0
03/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.40100	0.41900	0
03/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.21800	2.24400	0
03/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.20300	4.23000	0
03/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.20200	6.22900	0
03/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.20200	8.22900	0
03/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01500	0.01800	0
03/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.30100	0.31700	0
03/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.07300	2.09800	0
03/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	4.05300	4.08000	0
03/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	6.05200	6.07900	0
03/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	8.05200	8.07900	0
03/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.02300	0.02700	0
03/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.36600	0.38400	0
03/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.17000	2.19600	0
03/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.15300	4.18000	0
03/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.15200	6.17900	0
03/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.15200	8.17900	0
03/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.27100	0.28600	0
03/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.17600	0.18700	0
03/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.82900	1.85500	0
03/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.80400	3.83000	0
03/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.80200	5.82900	0
03/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.80200	7.82900	0
03/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00800	0.01000	0
03/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.19800	0.20800	0
03/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.87700	1.90400	0
03/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.85300	3.88000	0
03/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.85200	5.87900	0
03/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.85200	7.87900	0
03/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00900	0.01100	0
03/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.22100	0.23200	0
03/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.92600	1.95300	0
03/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.90300	3.93000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.90200	5.92900	0
03/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.90200	7.92900	0
03/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.74150	6.71460	470
03/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.29900	0.28900	0
03/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.46400	0.48100	0
04/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.67700	7.52730	264,332
04/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03500	0.01900	0
04/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.46200	0.34400	0
04/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.42700	1.27800	0
04/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.42700	2.27700	0
04/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.42700	3.27700	0
04/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.68900	0.55200	0
04/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.67700	1.52700	0
04/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.67700	2.52700	0
04/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.67700	3.52700	0
04/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.62700	3.47700	0
04/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.55000	0.42300	0
04/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.52700	1.37800	0
04/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.52700	3.37700	0
04/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.01100	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.02700	1.87700	0
04/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.02700	2.87700	0
04/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.37700	1.22800	0
04/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.37700	2.22700	0
04/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.37700	3.22700	0
04/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.57700	3.42700	0
04/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.04000	0.02200	0
04/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.50600	0.38200	0
04/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.47700	1.32800	0
04/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.47700	2.32700	0
04/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.47700	3.32700	0
04/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02600	0.01400	0
04/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.38000	0.27200	0
04/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.32700	1.17800	0
04/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.32700	2.17700	0
04/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.32700	3.17700	0
04/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.07800	0.93100	0
04/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.07700	1.92700	0
04/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.07700	2.92700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.30400	0.20800	100
04/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.22800	1.07900	0
04/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.22700	2.07700	0
04/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.22700	3.07700	0
04/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.02200	0.01200	0
04/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.34100	0.23900	0
04/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.27700	2.12700	0
04/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.72700	3.57700	0
04/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.92700	3.77700	0
04/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.17700	4.02700	0
04/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.12700	3.97700	0
04/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.97700	3.82700	0
04/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.12600	0.07700	0
04/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.88100	0.73700	0
04/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.87700	1.72700	0
04/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.87700	2.72700	0
04/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.87700	3.72700	0
04/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.82700	3.67700	0
04/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.77700	3.62700	0
04/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.22700	4.07700	0
04/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
04/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
04/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00100	0.00000	27,500
04/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.07700	3.92700	0
04/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.27700	3.12700	0
04/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.17800	1.02900	0
04/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.17700	2.02700	0
04/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.17700	3.02700	0
04/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.12800	0.98000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.12700	1.97700	0
04/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.12700	2.97700	0
04/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00900	0.00500	0
04/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.16400	0.10300	1,147
04/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.97900	0.83300	0
04/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.97700	1.82700	0
04/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.97700	2.82700	0
04/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.14400	0.08900	4,010
04/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.93000	0.78500	0
04/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.92700	1.77700	0
04/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.92700	2.77700	0
04/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.64200	0.50800	0
04/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.62700	1.47800	0
04/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.62700	2.47700	0
04/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.11000	0.06600	9,000
04/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.83200	0.69000	0
04/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.82700	1.67700	0
04/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.82700	2.67700	0
04/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00500	0.00300	0
04/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.78400	0.64300	0
04/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.77700	1.62700	0
04/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.73600	0.59700	0
04/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.72700	1.57700	0
04/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.72700	2.57700	0
04/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.59500	0.46500	0
04/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.57700	1.42800	0
04/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.57700	2.42700	0
04/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.42000	0.30700	0
04/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.27700	1.12900	0
04/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.77700	2.62700	0
04/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.27700	4.12700	0
04/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.02900	0.88200	0
04/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.52700	2.37700	0
04/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.02700	3.87700	0
04/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.26800	0.17900	8,029
04/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00300	0.00100	16,483
04/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.23900	0.15700	15,890
04/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.21100	0.13700	238
04/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.18700	0.11900	279
04/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.09600	0.05700	5,000
04/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.06200	0.03600	5,000
04/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.03000	0.01600	0
04/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.08300	0.04900	0
04/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.07200	0.04200	40
04/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.04700	0.02600	279
04/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.05400	0.03100	0
04/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01600	0.00900	15,890
04/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01900	0.01000	0
04/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01400	0.00700	0
04/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01200	0.00600	1
04/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00800	0.00400	0
04/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00400	0.00200	0
04/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00600	0.00300	0
04/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00400	0.00200	0
04/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00700	0.00400	0
04/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00300	0.00100	0
04/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.57500	1.72400	0
04/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.07300	3.22300	0
04/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.77300	5.92300	0
04/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.52500	1.67400	0
04/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.02300	3.17300	0
04/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.12300	3.27300	0
04/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.22300	3.37300	0
04/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.72300	5.87300	0
04/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.42600	1.57400	0
04/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.92300	3.07300	0
04/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.62300	5.77300	0
04/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.87300	4.02300	0
04/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.97300	4.12300	0
04/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.07300	4.22300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.17300	4.32300	0
04/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.27300	6.42300	0
04/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	2.02400	2.17300	0
04/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	4.02300	4.17300	0
04/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.12300	4.27300	0
04/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.22300	6.37300	0
04/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.27300	4.42300	0
04/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.37300	4.52300	0
04/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.47300	6.62300	0
04/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.12400	2.27300	0
04/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.22300	4.37300	0
04/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.32300	6.47300	0
04/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.92400	2.07300	0
04/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.12300	6.27300	0
04/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.72400	1.87400	0
04/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.62500	1.77400	0
04/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.82300	5.97300	0
04/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.13000	1.27700	0
04/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.82300	2.97300	0
04/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.52300	5.67300	0
04/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.27700	1.42500	0
04/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.97300	3.12300	0
04/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.67300	5.82300	0
04/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.92300	6.07300	0
04/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.17900	1.32600	0
04/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.87300	3.02300	0
04/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.57300	5.72300	0
04/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.32700	1.47500	0
04/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.97300	6.12300	0
04/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.08100	1.22700	0
04/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.47300	5.62300	0
04/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.93500	1.07900	0
04/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.62300	2.77300	0
04/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.72300	2.87300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.32300	5.47300	0
04/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.88700	1.03000	0
04/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.27300	5.42300	0
04/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.79200	0.93300	0
04/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.17300	5.32300	0
04/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.83900	0.98200	0
04/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.52300	2.67300	0
04/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.22300	5.37300	0
04/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.47700	0.60400	0
04/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.22300	2.37300	0
04/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.32300	2.47300	0
04/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.42300	2.57300	0
04/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.82300	4.97300	0
04/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.52000	0.64900	0
04/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.39500	0.51500	0
04/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.72300	4.87300	0
04/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.35600	0.47200	0
04/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.97400	2.12300	0
04/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.67300	4.82300	0
04/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.65300	0.78900	0
04/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.02300	5.17300	0
04/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.43500	0.55900	0
04/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.77300	4.92300	0
04/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.31900	0.43000	0
04/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.16000	0.24200	0
04/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.77400	1.92400	0
04/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.87400	2.02300	0
04/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.13400	0.21000	220
04/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.11200	0.18000	0
04/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.57300	4.72300	0
04/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.47600	1.62400	0
04/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.09100	0.15200	200
04/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00200	0.00500	0
04/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.97300	5.12300	0
04/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.97300	8.12300	0
04/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00200	0
04/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.72300	7.87300	0
04/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.04300	0.08000	0
04/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.32300	4.47300	0
04/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01800	0.03800	0
04/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.42300	4.57300	0
04/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.42300	5.57300	0
04/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00900	0.02000	500
04/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00700	0.01600	670
04/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.22800	1.37600	0
04/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00500	0.01300	5,000
04/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.28300	0.38900	0
04/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.01500	0.03100	0
04/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.37600	1.52500	0
04/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00300	0.00800	0
04/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.21700	0.31200	100
04/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00200	0.00600	0
04/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.18700	0.27600	562
04/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.03200	1.17800	0
04/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.52300	4.67300	0
04/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00100	0.00300	0
04/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.37300	5.52300	0
04/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.87300	8.02300	0
04/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.92300	8.07300	0
04/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.32300	3.47300	0
04/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.76300	3.91300	0
04/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.17400	2.32300	0
04/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.62300	4.77300	0
04/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.07400	2.22300	0
04/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.27300	2.42300	0
04/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.37300	2.52300	0
04/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.47300	2.62300	0
04/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.57300	2.72300	0
04/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.67300	2.82300	0
04/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.77300	2.92300	0
04/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.87300	5.02300	0
04/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.82400	1.97400	0
04/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.42300	3.57300	0
04/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.52300	3.67300	0
04/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.62300	3.77300	0
04/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.72300	3.87300	0
04/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.82300	3.97300	0
04/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.92300	4.07300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	6.02300	6.17300	0
04/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.67400	1.82400	0
04/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.17300	3.32300	0
04/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.27300	3.42300	0
04/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.37300	3.52300	0
04/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.47300	3.62300	0
04/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.57300	3.72300	0
04/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.67300	3.82300	0
04/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.77300	3.92300	0
04/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.87300	6.02300	0
04/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.77300	7.92300	0
04/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.22300	8.37300	0
04/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.17300	6.32300	0
04/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.17300	8.32300	0
04/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00400	0.01000	12,000
04/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.24900	0.35000	0
04/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.12300	8.27300	0
04/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	8.02300	8.17300	0
04/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.07300	6.22300	0
04/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.07300	8.22300	0
04/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.82300	7.97300	0
04/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.27300	8.42300	0
04/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.06400	0.11200	0
04/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.74500	0.88500	0
04/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.07700	0.13100	0
04/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00400	0
04/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.05300	0.09500	0
04/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.69900	0.83700	0
04/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.02900	0.05500	5,110
04/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.56300	0.69500	0
04/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.92300	5.07300	0
04/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.42300	6.57300	0
04/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.42300	8.57300	0
04/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.52300	6.67300	0
04/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.52300	8.67300	0
04/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.62300	6.77300	0
04/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.62300	8.77300	0
04/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.72300	6.87300	0
04/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.72300	8.87300	0
04/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.67300	6.82300	0
04/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.67300	8.82300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.87300	7.02300	0
04/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.87300	9.02300	0
04/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.92300	7.07300	0
04/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.92300	9.07300	0
04/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.98400	1.12900	0
04/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.97300	7.12300	0
04/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.97300	9.12300	0
04/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.77300	6.92300	0
04/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.77300	8.92300	0
04/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.02300	0.04600	0
04/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.47300	4.62300	0
04/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.47300	8.62300	0
04/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.37300	6.52300	0
04/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.37300	8.52300	0
04/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.01200	0.02500	9,671
04/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.32300	8.47300	0
04/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.03500	0.06700	0
04/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.60800	0.74200	0
04/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.57300	6.72300	0
04/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.57300	8.72300	0
04/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.82300	6.97300	0
04/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.82300	8.97300	0
04/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.80940	7.65760	40,005

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.17500	0.13400	0
04/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.65900	3.50800	0
04/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.60900	3.45800	0
04/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01400	0.01100	0
04/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01500	0.01100	0
04/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.06200	1.91100	0
04/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.06000	2.90800	0
04/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.53200	0.43300	0
04/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.37000	1.22400	0
04/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.36100	2.21000	0
04/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.36000	3.20800	0
04/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.46800	1.32100	0
04/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.46000	2.30900	0
04/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.45900	3.30800	0
04/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.66800	0.55500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.56600	1.41800	0
04/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.55900	3.40800	0
04/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.19500	0.15100	140
04/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.63200	0.52300	0
04/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.51700	1.37000	0
04/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.51000	2.35900	0
04/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.50900	3.35800	0
04/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.16500	0.12700	0
04/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12000	0.09100	0
04/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.12600	0.09600	0
04/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.12900	0.98800	0
04/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.11100	1.96100	0
04/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.11000	2.95800	0
04/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.15600	0.12000	0
04/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.50100	0.40600	100
04/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.31100	2.16000	0
04/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.31000	3.15800	0
04/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01100	0.00800	0
04/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.14800	0.11300	0
04/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.47100	0.38000	0
04/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.27200	1.12800	0
04/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.70900	3.55800	0
04/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.20900	4.05800	0
04/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.15900	4.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.80900	3.65800	0
04/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.82300	0.69800	0
04/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.76400	1.61500	0
04/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.76000	2.60900	0
04/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.75900	3.60800	0
04/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.26000	0.20300	0
04/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00300	0.00200	26,596
04/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06400	0.04900	26,596
04/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02500	0.01900	0
04/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02800	0.02100	0
04/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03100	0.02300	0
04/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03900	0.03000	0
04/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04400	0.03300	0
04/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04900	0.03700	0
04/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.27600	0.21500	0
04/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03500	0.02600	0
04/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.10900	3.95800	0
04/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.00900	3.85800	0
04/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.85900	3.70800	0
04/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.95900	3.80800	0
04/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.90900	3.75800	0
04/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.26100	2.11000	0
04/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.26000	3.10800	0
04/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.01100	0.00800	0
04/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14000	0.10700	0
04/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.22400	1.08000	0
04/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.21100	2.06000	0
04/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.21000	3.05800	0
04/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01000	0.00700	0
04/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13300	0.10200	0
04/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.17500	1.03300	0
04/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.16100	2.01100	0
04/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.16000	3.00800	0
04/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00900	0.00600	0
04/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11400	0.08700	0
04/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.34900	0.27500	21,795
04/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.03800	0.90000	0
04/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.01200	1.86200	0
04/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.01000	2.85800	0
04/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.32900	0.25900	450
04/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.99300	0.85800	0
04/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.96200	1.81200	0
04/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.96000	2.80800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10300	0.07800	0
04/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.31000	0.24300	55
04/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.94900	0.81600	0
04/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.91300	1.76300	0
04/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.91000	2.75800	0
04/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00600	0.00400	0
04/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01600	0.01200	0
04/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00600	0.00400	0
04/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.74300	0.62400	0
04/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.66500	1.51600	0
04/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.66000	2.50900	0
04/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01800	0.01300	0
04/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08500	0.06400	0
04/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.24600	0.19100	0
04/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.78200	0.66000	0
04/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.71400	1.56500	0
04/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.71000	2.55900	0
04/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.29200	0.22900	0
04/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.90600	0.77600	0
04/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.86300	1.71300	0
04/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.86000	2.70800	0
04/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.09800	0.07400	0
04/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.10800	0.08200	0
04/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09300	0.07100	0
04/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.86400	0.73600	0
04/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.81300	1.66400	0
04/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.01000	0.00700	0
04/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07700	0.05800	21,795
04/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.70500	0.58900	0
04/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.61500	1.46700	0
04/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.61000	2.45900	0
04/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00500	0.00300	0
04/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07400	0.05600	0
04/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.08900	0.06700	0
04/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.59800	0.49200	0
04/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01200	0.00900	0
04/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.32100	1.17600	0
04/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.81000	2.65800	0
04/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.30900	4.15800	0
04/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.20700	0.16000	0
04/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.08300	0.94400	0
04/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.56000	2.40900	0
04/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.05900	3.90800	0
04/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.07000	0.05300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.44300	0.35500	390
04/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00400	0.00300	21,978
04/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.08100	0.06100	21,978
04/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06700	0.05100	0
04/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.41500	0.33100	100
04/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05500	0.04100	0
04/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05900	0.04500	0
04/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.39200	0.31200	600
04/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.05200	0.04000	0
04/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05700	0.04300	0
04/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.06200	0.04700	0
04/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.37000	0.29300	33
04/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.23200	0.18000	0
04/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01700	0.01300	0
04/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01900	0.01400	0
04/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02100	0.01600	0
04/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.18500	0.14200	1,900
04/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02000	0.01500	0
04/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02200	0.01700	0
04/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.21900	0.16900	139
04/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02400	0.01800	0
04/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02600	0.02000	0
04/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.03000	0.02200	0
04/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03300	0.02500	0
04/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03700	0.02800	0
04/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04200	0.03100	0
04/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04700	0.03500	0
04/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.98800	2.12700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.08300	2.22300	0
04/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.17800	2.32000	0
04/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.27400	2.41700	0
04/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.37100	2.51400	0
04/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.46700	2.61200	0
04/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.56500	2.71000	0
04/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.64300	4.79400	0
04/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.61000	0.71100	4
04/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.61300	2.75900	0
04/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.71100	2.85700	0
04/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.79300	4.94300	0
04/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.72600	0.83400	0
04/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.66200	2.80800	0
04/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.76000	2.90600	0
04/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.85800	3.00500	0
04/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.94300	5.09300	0
04/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.57300	0.67200	0
04/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.74300	4.89300	0
04/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.31100	0.38500	0
04/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.70300	1.83900	0
04/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.79800	1.93500	0
04/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.89300	2.03200	0
04/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.28300	0.35400	0
04/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.75000	1.88700	0
04/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.84600	1.98300	0
04/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.39400	4.54400	0
04/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.25600	0.32300	0
04/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.60800	1.74300	0
04/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.42200	1.55300	0
04/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.09500	4.24500	0
04/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.44400	4.59400	0
04/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.23400	0.29700	130
04/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.56100	1.69500	0
04/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02400	0.03600	0
04/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.64800	0.75200	0
04/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.45000	3.59900	0
04/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.44100	6.59200	0
04/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.94100	8.09200	0
04/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01200	0.01800	0
04/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.20300	3.35100	0
04/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.69300	4.84400	0
04/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.19100	6.34200	0
04/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.69100	7.84200	0
04/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.13900	0.18400	0
04/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.33000	1.45900	0
04/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.51500	1.64800	0
04/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.04600	4.19500	0
04/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.09600	0.13100	0
04/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.46800	1.60000	0
04/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.40100	3.54900	0
04/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.39200	5.54300	0
04/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05500	0.07800	0
04/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.28400	1.41300	0
04/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.19500	4.34500	0
04/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.19200	5.34300	0
04/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.14900	1.27400	0
04/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.23900	1.36600	0
04/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.54900	3.69800	0
04/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.54400	4.69400	0
04/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.54200	5.69300	0
04/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04700	0.06800	0
04/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.43300	0.52100	0
04/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.64800	3.79700	0
04/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.64200	5.79200	0
04/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07300	0.10200	200
04/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.53700	0.63300	0
04/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.37600	1.50600	0
04/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.80900	2.95500	0
04/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.79700	3.94700	0
04/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.79200	5.94200	0
04/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.08400	0.11600	0
04/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.84700	3.99600	0
04/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.84300	4.99300	0
04/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.84200	5.99200	0
04/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.90700	3.05400	0
04/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.89700	4.04600	0
04/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.89300	5.04300	0
04/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.89200	6.04200	0
04/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.69800	3.84700	0
04/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.69200	5.84200	0
04/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.04000	0.05800	0
04/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.40100	0.48500	0
04/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.19400	1.32000	0
04/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.59900	3.74800	0
04/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.59200	5.74300	0
04/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.03400	0.05000	0
04/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.37000	0.45100	430
04/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02900	0.04200	0
04/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.34000	0.41700	200
04/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.10500	1.22900	0
04/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.50000	3.64800	0
04/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.49400	4.64400	0
04/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.49200	5.64300	0
04/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01600	0.02500	0
04/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.97400	1.09400	0
04/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.35100	3.49900	0
04/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.34200	5.49300	0
04/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01500	0.02200	0
04/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.93100	1.04900	0
04/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.30200	3.45000	0
04/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.29500	4.44500	0
04/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.29200	5.44300	0
04/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.19100	8.34200	0
04/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.09100	6.24200	0
04/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.09100	8.24200	0
04/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.69100	9.84200	0
04/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.04100	6.19200	0
04/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.04100	8.19200	0
04/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.14500	4.29500	0
04/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.14100	6.29200	0
04/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.14100	8.29200	0
04/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.99600	4.14600	0
04/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.99100	6.14200	0
04/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.99100	8.14200	0
04/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.94600	4.09600	0
04/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.94200	6.09200	0
04/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.89100	8.04200	0
04/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.22600	2.36800	0
04/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.46700	0.55700	0
04/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.94000	2.07900	0
04/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.03500	2.17500	0
04/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.13000	2.27200	0
04/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.32200	2.46500	0
04/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.41900	2.56300	0
04/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.51600	2.66100	0
04/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.59300	4.74400	0
04/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.65500	1.79100	0
04/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.34400	4.49400	0
04/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.50100	0.59500	0
04/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.79100	7.94200	0
04/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06400	0.09000	0
04/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.24100	6.39200	0
04/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.24100	8.39200	0
04/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.29100	8.44200	0
04/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.84100	7.99200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.29100	6.44200	0
04/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01300	0.02000	0
04/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.21200	0.27200	0
04/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.88900	1.00500	0
04/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.25200	3.40000	0
04/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.24500	4.39500	0
04/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.24200	5.39300	0
04/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.19200	0.24800	0
04/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.84700	0.96200	0
04/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.02000	0.03000	0
04/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.01700	1.13800	0
04/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.69100	6.84200	0
04/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.74800	3.89700	0
04/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.74100	6.89200	0
04/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.79100	6.94200	0
04/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.06100	1.18300	0
04/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.80600	0.91900	0
04/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00800	0.01200	0
04/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.12300	0.16500	0
04/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.68600	0.79300	0
04/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.99200	5.14300	0
04/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.49100	6.64200	0
04/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.10900	0.14700	0
04/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.44100	8.59200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.01300	0
04/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.54100	6.69200	0
04/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.54100	8.69200	0
04/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01100	0.01600	0
04/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.17300	0.22500	0
04/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.64100	6.79200	0
04/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.64100	8.79200	0
04/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.74100	8.89200	0
04/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.69100	8.84200	0
04/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.89100	7.04200	0
04/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.89100	9.04200	0
04/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.95600	3.10300	0
04/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.94100	7.09200	0
04/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.94100	9.09200	0
04/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.00500	3.15300	0
04/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.99100	7.14200	0
04/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.99100	9.14200	0
04/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.79100	8.94200	0
04/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.49100	8.64200	0
04/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.39100	6.54200	0
04/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.39100	8.54200	0
04/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.34100	6.49200	0
04/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.34100	8.49200	0
04/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.76600	0.87600	0
04/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.94130	7.78700	6,788
04/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01000	0.00800	0
04/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03700	0.03000	0
04/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11500	0.09400	0
04/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.15300	1.02000	0
04/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.09800	1.94700	0
04/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.09300	2.93900	0
04/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.09200	3.93700	0
04/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01100	0.00900	0
04/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03800	0.03100	0
04/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.11900	0.09700	0
04/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.52300	0.43900	0
04/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.19500	1.06000	0
04/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.14800	1.99600	0
04/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.14300	2.98900	0
04/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.14200	3.98700	0
04/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.50100	0.42000	509
04/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01000	0.00800	0
04/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03600	0.02900	0
04/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11100	0.09100	0
04/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.48100	0.40200	0
04/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.11200	0.98000	0
04/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.04900	1.89800	0
04/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.04300	2.88900	0
04/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.04200	3.88700	0
04/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00900	0.00800	0
04/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03400	0.02800	0
04/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10800	0.08800	0
04/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.46100	0.38500	0
04/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.07100	0.94200	0
04/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.00000	1.85000	0
04/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.99300	2.84000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.99200	3.83800	0
04/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03200	0.02600	0
04/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10100	0.08200	0
04/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.42400	0.35300	0
04/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.99200	0.86800	0
04/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.90300	1.75300	0
04/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.89300	2.74000	0
04/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.89200	3.73800	0
04/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03100	0.02500	0
04/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.09800	0.07900	0
04/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.40600	0.33800	0
04/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.95400	0.83200	0
04/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.85400	1.70500	0
04/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.84400	2.69000	0
04/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.84200	3.68800	0
04/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03000	0.02400	0
04/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09400	0.07700	0
04/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.39000	0.32300	0
04/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.91700	0.79800	0
04/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.80600	1.65700	0
04/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.79400	2.64000	0
04/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.79200	3.63800	0
04/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02700	0.02200	0
04/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08600	0.07000	0
04/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.81200	0.70000	0
04/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.66100	1.51500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.64400	2.49100	0
04/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.64200	3.48800	0
04/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02800	0.02300	0
04/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.08800	0.07200	0
04/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.35900	0.29700	0
04/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.84600	0.73100	0
04/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.70900	1.56200	0
04/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.69400	2.54100	0
04/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.69200	3.53800	0
04/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02600	0.02100	0
04/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08000	0.06500	0
04/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.31800	0.26200	585
04/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.74600	0.64000	0
04/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.56600	1.42100	0
04/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.54500	2.39200	0
04/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.54200	3.38800	0
04/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.34400	0.28500	0
04/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01200	0.00900	0
04/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.04000	0.03200	0
04/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.12700	0.10300	0
04/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.57300	0.48300	0
04/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.28600	1.14800	0
04/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.24700	2.09500	0
04/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.24300	3.08900	0
04/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.24100	4.08700	0
04/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01100	0.00900	0
04/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03900	0.03200	0
04/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12300	0.10000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.54800	0.46100	0
04/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.24100	1.10400	0
04/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.19700	2.04500	0
04/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.19300	3.03900	0
04/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.19200	4.03700	0
04/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03300	0.02700	0
04/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10400	0.08500	0
04/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.44200	0.36800	0
04/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.03100	0.90400	0
04/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.95100	1.80100	0
04/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.94300	2.79000	0
04/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.94200	3.78800	0
04/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00700	0.00600	0
04/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02900	0.02400	0
04/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09100	0.07400	0
04/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.37400	0.31000	0
04/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.88100	0.76400	0
04/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.75700	1.60900	0
04/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.74400	2.59100	0
04/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.74200	3.58800	0
04/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02600	0.02100	0
04/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08300	0.06700	0
04/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.33100	0.27300	3,000
04/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.77800	0.66900	0
04/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.61300	1.46800	0
04/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.59500	2.44200	0
04/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.59200	3.43800	0
04/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16300	0.13300	0
04/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18100	0.14700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.28200	0.23200	500
04/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.25100	0.20600	3,000
04/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.18700	0.15300	0
04/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20100	0.16400	0
04/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.26000	1.37700	0
04/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.34600	1.46600	0
04/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.01000	1.11900	0
04/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.39000	1.51000	0
04/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.89100	0.99500	0
04/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.52200	1.64600	0
04/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02200	0.03100	0
04/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.18700	0.23200	0
04/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.74000	0.83600	0
04/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.49200	2.63000	0
04/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.43500	4.58400	0
04/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.41500	6.56800	0
04/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.41000	8.56400	0
04/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01600	0.02200	0
04/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.14000	0.17700	0
04/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.63300	0.72300	0
04/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.35000	2.48700	0
04/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.28800	4.43700	0
04/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.26600	6.41900	0
04/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.26000	8.41400	0
04/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.01400	0
04/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.09000	0.11700	0
04/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.50100	0.58100	0
04/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.16300	2.29800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.09200	4.24000	0
04/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.06800	6.22000	0
04/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.06000	8.21400	0
04/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.05000	0.06700	0
04/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.35700	0.42400	0
04/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.93200	2.06300	0
04/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.84800	3.99500	0
04/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.82000	5.97200	0
04/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.81000	7.96400	0
04/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04500	0.06100	0
04/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.33200	0.39600	0
04/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.88600	2.01600	0
04/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.79900	3.94500	0
04/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.77100	5.92200	0
04/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.76000	7.91400	0
04/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.70300	0.79800	0
04/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02500	0.03400	0
04/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.20500	0.25300	0
04/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.77700	0.87500	0
04/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.53900	2.67800	0
04/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.48500	4.63400	0
04/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.46500	6.61800	0
04/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.46000	8.61400	0
04/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01800	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.15500	0.19400	0
04/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.66800	0.76000	0
04/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.39700	2.53500	0
04/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.33700	4.48600	0
04/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.31600	6.46800	0
04/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.31000	8.46400	0
04/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02000	0.02800	0
04/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.17100	0.21300	0
04/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.44500	2.58300	0
04/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.38600	4.53500	0
04/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.36600	6.51800	0
04/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.36000	8.51400	0
04/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01500	0.02000	0
04/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.12600	0.16100	0
04/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.59900	0.68600	0
04/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.30300	2.44000	0
04/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.23900	4.38700	0
04/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.21700	6.36900	0
04/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.21000	8.36400	0
04/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01300	0.01800	0
04/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.11300	0.14500	0
04/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.56500	0.65100	0
04/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.25700	2.39200	0
04/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.19000	4.33800	0
04/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.16700	6.31900	0
04/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.16000	8.31400	0
04/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01200	0.01600	0
04/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.10100	0.13100	0
04/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.53300	0.61600	0
04/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.21000	2.34500	0
04/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.14100	4.28900	0
04/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.11800	6.27000	0
04/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.11000	8.26400	0
04/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.01300	0
04/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08000	0.10500	0
04/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.47000	0.54800	0
04/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.11700	2.25100	0
04/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.04300	4.19100	0
04/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.01800	6.17100	0
04/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.01000	8.16400	0
04/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07100	0.09300	0
04/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.44000	0.51500	0
04/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.07000	2.20400	0
04/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.99500	4.14200	0
04/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.96900	6.12100	0
04/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.96000	8.11400	0
04/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.41000	0.48300	0
04/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00900	0
04/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05400	0.07300	0
04/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.38200	0.45200	0
04/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.97800	2.11000	0
04/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.89700	4.04400	0
04/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.87000	6.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.86000	8.01400	0
04/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06200	0.08300	0
04/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.02400	2.15700	0
04/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.94600	4.09300	0
04/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.91900	6.07100	0
04/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.91000	8.06400	0
04/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.07270	7.91520	493
04/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01600	0.01300	0
04/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03600	0.03000	0
04/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07700	0.06400	0
04/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.18600	0.15700	0
04/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.61300	0.52700	0
04/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.22600	1.09500	0
04/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.13600	1.98300	0
04/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.12700	2.97100	0
04/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.12400	3.96600	0
04/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.41100	0.34900	0
04/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01500	0.01300	0
04/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03500	0.02900	0
04/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07500	0.06300	0
04/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18100	0.15300	300
04/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.18700	1.05800	0
04/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.08700	1.93500	0
04/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.07700	2.92100	0
04/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.07400	3.91600	0
04/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01500	0.01200	0
04/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03400	0.02800	0
04/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07300	0.06200	0
04/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.17700	0.14900	0
04/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.57200	0.49100	0
04/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.14900	1.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.03900	1.88800	0
04/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.02800	2.87200	0
04/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.02400	3.86700	0
04/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03300	0.02800	0
04/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07200	0.06000	0
04/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17200	0.14500	0
04/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.55300	0.47400	0
04/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.11200	0.98700	0
04/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.99100	1.84000	0
04/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.97800	2.82200	0
04/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.97400	3.81700	0
04/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.59200	0.50900	0
04/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03300	0.02700	0
04/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07000	0.05900	0
04/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.16800	0.14100	0
04/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.53500	0.45800	4,400
04/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.07600	0.95300	0
04/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.94400	1.79300	0
04/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.92800	2.77200	0
04/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.92400	3.76700	0
04/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01400	0.01100	0
04/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03200	0.02700	0
04/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06900	0.05800	0
04/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.16300	0.13700	0
04/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.51700	0.44200	0
04/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.04100	0.92000	0
04/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.89600	1.74600	0
04/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.87800	2.72300	0
04/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.87400	3.71700	0
04/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03100	0.02600	0
04/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06700	0.05600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.15900	0.13400	0
04/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.50000	0.42700	0
04/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.00600	0.88800	0
04/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.84900	1.70000	0
04/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.82900	2.67300	0
04/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.82400	3.66700	0
04/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02900	0.02400	0
04/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06200	0.05200	0
04/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.14400	0.12100	0
04/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.43800	0.37300	0
04/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.87600	0.76700	0
04/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.66300	1.51700	0
04/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.63000	2.47500	0
04/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.62500	3.46800	0
04/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02900	0.02400	0
04/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06300	0.05300	0
04/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.14800	0.12400	0
04/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.45300	0.38600	0
04/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.90700	0.79600	0
04/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.70900	1.56300	0
04/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.68000	2.52500	0
04/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.67500	3.51800	0
04/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.39800	0.33800	117
04/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01100	0.01000	0
04/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02800	0.02300	0
04/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.29300	0.24800	330
04/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.23400	0.19800	0
04/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.27700	0.23400	0
04/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.77900	2.62400	0
04/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.77400	3.61700	0
04/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03000	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06400	0.05400	0
04/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15100	0.12700	0
04/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.46800	0.39900	0
04/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.93900	0.82600	0
04/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.75500	1.60800	0
04/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.72900	2.57400	0
04/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.72500	3.56800	0
04/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02200	0.01900	0
04/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04900	0.04100	0
04/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10900	0.09200	0
04/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.30200	0.25500	0
04/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.02300	4.86500	0
04/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06100	0.05100	0
04/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14000	0.11800	0
04/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.42400	0.36100	0
04/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.84600	0.74000	0
04/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.61700	1.47300	0
04/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.58100	2.42600	0
04/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.57500	3.41800	0
04/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.48400	0.41300	0
04/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03700	0.03100	0
04/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08000	0.06700	0
04/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.19600	0.16500	0
04/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.65800	0.56800	0
04/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.30800	1.17300	0
04/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.23400	2.08000	0
04/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.22700	3.07000	0
04/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.22300	4.06600	0
04/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01600	0.01300	0
04/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03600	0.03000	0
04/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07800	0.06600	0
04/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19100	0.16100	0
04/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.63400	0.54700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.26600	1.13200	0
04/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.18400	2.03100	0
04/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.17700	3.02100	0
04/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.17400	4.01600	0
04/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03000	0.02500	0
04/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06600	0.05500	0
04/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.15500	0.13000	0
04/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.97200	0.85600	0
04/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.80200	1.65400	0
04/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02900	0.03900	0
04/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.19900	0.24100	0
04/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.38200	2.51500	0
04/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.29300	4.44000	0
04/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.25700	6.41000	0
04/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.24000	8.39600	0
04/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01100	0.01600	0
04/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.09300	0.11700	0
04/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.46100	0.53200	0
04/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.01800	2.14600	0
04/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.90500	4.05100	0
04/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.86300	6.01500	0
04/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.84300	7.99800	0
04/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01500	0
04/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08500	0.10800	0
04/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.43500	0.50300	0
04/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.97300	2.10000	0
04/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.85700	4.00200	0
04/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.81400	5.96600	0
04/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.79300	7.94900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.71100	0.79800	0
04/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04400	0.05800	0
04/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.27300	0.32500	0
04/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.85100	0.94600	0
04/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.56700	2.70300	0
04/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.48800	4.63600	0
04/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.32000	1.43300	0
04/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.27900	1.39000	0
04/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.08600	3.22700	0
04/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.02600	5.17600	0
04/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.99900	7.15400	0
04/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03200	0.04300	0
04/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.21600	0.26100	0
04/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.74500	0.83400	0
04/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.42800	2.56200	0
04/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.34100	4.48900	0
04/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.30700	6.46000	0
04/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.28900	8.44500	0
04/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.40400	1.51900	0
04/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.66100	1.78300	0
04/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.45500	6.60800	0
04/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.43800	8.59500	0
04/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.92500	1.02300	0
04/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03600	0.04800	0
04/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.23400	0.28100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.78000	0.87100	0
04/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.47500	2.60900	0
04/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.39000	4.53800	0
04/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.35600	6.50900	0
04/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.33900	8.49500	0
04/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.04000	0.05200	0
04/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.25300	0.30200	0
04/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.81500	0.90800	0
04/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.52100	2.65600	0
04/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.43900	4.58700	0
04/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.40600	6.55900	0
04/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.38900	8.54500	0
04/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02600	0.03500	0
04/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.18300	0.22300	0
04/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.67700	0.76200	0
04/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.33600	2.46900	0
04/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.24400	4.39100	0
04/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.20800	6.36100	0
04/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.19000	8.34600	0
04/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00500	0.00800	0
04/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02300	0.03100	0
04/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.16800	0.20500	0
04/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.64400	0.72700	0
04/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.29000	2.42200	0
04/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.19600	4.34300	0
04/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.15900	6.31200	0
04/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.14100	8.29600	0
04/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00500	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02100	0.02800	0
04/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.15300	0.18800	0
04/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.61200	0.69300	0
04/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.24500	2.37600	0
04/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.14700	4.29400	0
04/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.11000	6.26200	0
04/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.09100	8.24700	0
04/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.51900	0.59400	0
04/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.02500	0
04/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.13900	0.17200	0
04/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.58000	0.65900	0
04/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.19900	2.33000	0
04/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.09900	4.24500	0
04/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.06000	6.21300	0
04/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.04100	8.19700	0
04/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.02300	0
04/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.12600	0.15700	0
04/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.54900	0.62600	0
04/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.15400	2.28400	0
04/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.05000	4.19700	0
04/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.01100	6.16300	0
04/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.99200	8.14700	0
04/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01400	0.02000	0
04/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.11400	0.14300	0
04/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.10800	2.23800	0
04/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.00200	4.14800	0
04/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.96200	6.11400	0
04/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.94200	8.09800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.88800	0.98400	0
04/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01300	0.01800	0
04/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.10300	0.13000	0
04/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.49000	0.56200	0
04/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.06300	2.19200	0
04/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.95400	4.09900	0
04/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.91300	6.06500	0
04/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.89300	8.04800	0
04/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.12550	12.01310	12,099
04/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.04400	0.03300	0
04/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.29200	0.23200	0
04/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.13100	1.02300	0
04/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.12600	2.01400	0
04/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.03300	0.02500	0
04/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.22200	0.17400	0
04/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.98600	0.88000	0
04/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.97600	1.86500	0
04/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.03600	0.02700	0
04/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.24400	0.19200	0
04/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.03400	0.92700	0
04/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.02600	1.91400	0
04/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.97600	2.86300	0
04/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.02300	0.01700	0
04/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.15300	0.11800	0
04/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.79800	0.69900	0
04/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.77700	1.66500	0
04/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.77600	2.66300	0
04/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.03000	0.02300	0
04/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.20300	0.15800	0
04/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.93800	0.83400	0
04/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.92600	1.81500	0
04/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.92600	2.81300	0
04/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.02800	0.02100	0
04/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.18400	0.14300	0
04/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.89100	0.78800	0
04/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.87700	1.76500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.87600	2.76300	0
04/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.02100	0.01600	0
04/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.13900	0.10600	0
04/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.75300	0.65500	0
04/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.72700	1.61600	0
04/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.72600	2.61300	0
04/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.04000	0.03000	0
04/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.26700	0.21100	0
04/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.08200	0.97500	0
04/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.07600	1.96400	0
04/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.01900	0.01500	0
04/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.12600	0.09600	0
04/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.70800	0.61300	0
04/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.67700	1.56600	0
04/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.67600	2.56300	0
04/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.02500	0.01900	0
04/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.16800	0.13000	0
04/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.84500	0.74300	0
04/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.82700	1.71500	0
04/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.82600	2.71300	0
04/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00700	0.00600	0
04/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.05300	0.04000	11,630
04/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.35500	0.28700	0
04/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.23000	1.12100	0
04/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.22600	2.11400	0
04/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.01400	0.01000	0
04/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.08600	0.06500	0
04/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.53900	0.45400	0
04/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.47800	1.36700	0
04/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.37600	3.26300	0
04/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.72600	3.61300	0
04/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.67600	3.56300	0
04/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.42600	3.31300	0
04/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.47600	2.36300	0
04/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.01200	0.00900	0
04/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.07100	0.05300	0
04/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.46100	0.38300	0
04/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.37900	1.26800	0
04/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.37600	2.26400	0
04/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.01600	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.10400	0.07900	0
04/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.62200	0.53100	0
04/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.57700	1.46600	0
04/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.57600	2.46300	0
04/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.01000	0.00800	0
04/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.05800	0.04400	0
04/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.38900	0.31700	0
04/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.27900	1.17000	0
04/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.27600	2.16400	0
04/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.04800	0.03600	0
04/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.32300	0.25900	0
04/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.18000	1.07200	0
04/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.17600	2.06400	0
04/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.01100	0.00800	0
04/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.06400	0.04800	0
04/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.42400	0.34900	0
04/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.32900	1.21900	0
04/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.32600	2.21400	0
04/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	11,630
04/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.01300	0.01000	0
04/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.07800	0.05900	0
04/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.49900	0.41800	0
04/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.42800	1.31800	0
04/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.42600	2.31400	0
04/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.01500	0.01100	0
04/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.09400	0.07200	0
04/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.58000	0.49200	0
04/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.52800	1.41700	0
04/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.52600	2.41300	0
04/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.11400	0.08700	0
04/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.66500	0.57100	0
04/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.62700	1.51600	0
04/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.62600	2.51300	0
04/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.01800	0.01300	0
04/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.52600	3.41300	0
04/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.62600	3.51300	0
04/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.57600	3.46300	0
04/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.32600	3.21300	0
04/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.22600	3.11300	0
04/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.27600	3.16300	0
04/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.17600	3.06300	0
04/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.02600	2.91300	0
04/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.07600	2.96300	0
04/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.77600	3.66300	0
04/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.17600	4.06300	0
04/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.12600	3.01300	0
04/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.12600	4.01300	0
04/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.27600	4.16300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.07600	3.96300	0
04/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.47600	3.36300	0
04/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.97600	3.86300	0
04/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00600	0.00400	0
04/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.92600	3.81300	0
04/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.06400	0.09100	0
04/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.61100	0.70200	0
04/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.53900	1.64700	0
04/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.52800	2.63900	0
04/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.52600	3.63700	0
04/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.52500	4.63700	0
04/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.52500	5.63700	0
04/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00500	0.00800	0
04/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.13000	0.17400	0
04/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.82800	0.92700	0
04/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.78400	1.89400	0
04/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.77700	2.88800	0
04/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.77500	3.88700	0
04/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.77500	4.88700	0
04/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.77500	5.88700	0
04/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.93200	2.04300	0
04/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.02000	0.03000	0
04/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.34300	0.41700	0
04/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.20000	1.30600	0
04/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.18000	2.29100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.17600	3.28800	0
04/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.17500	4.28700	0
04/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.17500	5.28700	0
04/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.17500	7.28700	0
04/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.17500	9.28700	0
04/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.03300	0.05000	0
04/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.45100	0.53300	0
04/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.34400	1.45200	0
04/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.32600	3.43800	0
04/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.32500	5.43700	0
04/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.32500	7.43700	0
04/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.32500	9.43700	0
04/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.42500	7.53700	0
04/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.42500	9.53700	0
04/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.47500	7.58700	0
04/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.47500	9.58700	0
04/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.62500	7.73700	0
04/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.62500	9.73700	0
04/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.72500	7.83700	0
04/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.72500	9.83700	0
04/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.77500	7.88700	0
04/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.77500	9.88700	0
04/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.82500	7.93700	0
04/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.82500	9.93700	0
04/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00700	0.01200	0
04/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.19200	0.24800	0
04/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.96500	1.06700	0
04/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.92500	4.03700	0
04/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.92500	6.03700	0
04/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.92500	8.03700	0
04/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.92500	10.03700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.67500	7.78700	0
04/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.67500	9.78700	0
04/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.52500	7.63700	0
04/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.52500	9.63700	0
04/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02800	0.04200	0
04/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.41400	0.49300	0
04/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.29600	1.40300	0
04/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.27600	3.38800	0
04/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.27500	5.38700	0
04/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.27500	7.38700	0
04/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.27500	9.38700	0
04/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01600	0.02500	0
04/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.30900	0.38000	0
04/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.15300	1.25800	0
04/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.12600	3.23800	0
04/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.12500	5.23700	0
04/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.12500	7.23700	0
04/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.12500	9.23700	0
04/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01300	0.02100	0
04/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.27800	0.34500	0
04/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.10500	1.21000	0
04/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.07600	3.18800	0
04/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.07500	5.18700	0
04/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.07500	7.18700	0
04/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.07500	9.18700	0
04/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02300	0.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.37800	0.45500	0
04/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.24800	1.35400	0
04/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.22600	3.33800	0
04/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.22500	5.33700	0
04/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.22500	7.33700	0
04/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.22500	9.33700	0
04/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.37500	7.48700	0
04/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.37500	9.48700	0
04/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00900	0.01400	0
04/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.21900	0.27900	0
04/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.01100	1.11400	0
04/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.98200	2.09200	0
04/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.97500	4.08700	0
04/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.97500	6.08700	0
04/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.97500	8.08700	0
04/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.97500	10.08700	0
04/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01100	0.01700	0
04/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.24700	0.31100	0
04/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.05800	1.16200	0
04/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.03100	2.14200	0
04/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.02500	4.13700	0
04/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.02500	6.13700	0
04/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.02500	8.13700	0
04/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.02500	10.13700	0
04/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00600	0.01000	0
04/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.16700	0.21900	0
04/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.91900	1.02000	0
04/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.88300	1.99300	0
04/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.87500	3.98700	0
04/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.87500	5.98700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.87500	7.98700	0
04/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.87500	9.98700	0
04/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.32500	8.43700	0
04/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.08100	2.19100	0
04/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.07500	4.18700	0
04/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.07500	6.18700	0
04/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.07500	8.18700	0
04/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.52500	6.63700	0
04/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.52500	8.63700	0
04/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.22900	2.34000	0
04/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.22500	4.33700	0
04/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.22500	6.33700	0
04/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.22500	8.33700	0
04/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.92600	3.03800	0
04/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.92500	5.03700	0
04/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.92500	7.03700	0
04/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.92500	9.03700	0
04/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.02600	3.13800	0
04/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.02500	5.13700	0
04/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.02500	7.13700	0
04/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.02500	9.13700	0
04/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.97600	3.08800	0
04/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.97500	5.08700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.97500	7.08700	0
04/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.97500	9.08700	0
04/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.82500	6.93700	0
04/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.82500	8.93700	0
04/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.72500	6.83700	0
04/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.72500	8.83700	0
04/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.77500	6.88700	0
04/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.77500	8.88700	0
04/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.67500	6.78700	0
04/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.67500	8.78700	0
04/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.42500	6.53700	0
04/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.42500	8.53700	0
04/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.37500	6.48700	0
04/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.37500	8.48700	0
04/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.47500	6.58700	0
04/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.47500	8.58700	0
04/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.39300	1.50000	0
04/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.04000	0.05800	0
04/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.48900	0.57400	0
04/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.37800	2.48900	0
04/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.37600	3.48800	0
04/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.37500	4.48700	0
04/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.37500	5.48700	0
04/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.05500	0.07900	0
04/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.56900	0.65900	0
04/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.49000	1.59800	0
04/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.47800	2.58900	0
04/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.47600	3.58700	0
04/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.47500	4.58700	0
04/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.47500	5.58700	0
04/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.07400	0.10500	0
04/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.65300	0.74600	0
04/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.58800	1.69700	0
04/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.57700	2.68900	0
04/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.57500	3.68700	0
04/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.57500	4.68700	0
04/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.57500	5.68700	0
04/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09900	0.13600	0
04/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.73900	0.83500	0
04/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.68600	1.79500	0
04/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.67700	2.78900	0
04/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.67500	3.78700	0
04/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.67500	4.78700	0
04/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.67500	5.78700	0
04/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00500	0.00900	0
04/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.14800	0.19600	0
04/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.87300	0.97300	0
04/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.83400	1.94400	0
04/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.82700	2.93800	0
04/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.82500	3.93700	0
04/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.82500	4.93700	0
04/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.82500	5.93700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00400	0.00700	0
04/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.11400	0.15400	0
04/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.78300	0.88100	0
04/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.73500	1.84500	0
04/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.72700	2.83800	0
04/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.72500	3.83700	0
04/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.72500	4.83700	0
04/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.72500	5.83700	0
04/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04700	0.06800	0
04/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.52900	0.61600	0
04/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.44100	1.54900	0
04/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.42800	2.53900	0
04/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.42600	3.53700	0
04/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.42500	4.53700	0
04/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.42500	5.53700	0
04/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.08600	0.12000	0
04/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.69600	0.79000	0
04/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.63700	1.74600	0
04/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.62700	2.73900	0
04/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.62500	3.73700	0
04/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.62500	4.73700	0
04/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.62500	5.73700	0
04/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.27500	8.38700	0
04/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.57500	6.68700	0
04/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.57500	8.68700	0
04/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.32900	2.44000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.32500	4.43700	0
04/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.32500	6.43700	0
04/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.27900	2.39000	0
04/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.27500	4.38700	0
04/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.27500	6.38700	0
04/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.62500	6.73700	0
04/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.62500	8.73700	0
04/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.32670	12.21350	12,463
04/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00500	0.00500	0
04/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03700	0.03200	0
04/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.04100	0.03500	0
04/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.17200	0.15000	0
04/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.37300	0.32800	0
04/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.75300	1.64600	0
04/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.73300	2.62200	0
04/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.42200	0.37200	8,032

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.99600	0.90700	0
04/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.89700	1.78900	0
04/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.88200	2.77000	0
04/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03600	0.03100	0
04/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.50000	0.44200	0
04/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.15500	1.06000	0
04/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.09100	1.98100	0
04/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.11400	1.02000	0
04/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.04200	1.93300	0
04/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.11600	0.10100	0
04/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.23100	0.20200	0
04/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.52100	0.46100	0
04/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.19700	1.10000	0
04/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.13900	2.03000	0
04/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.03100	0.02700	0
04/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03500	0.03000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03800	0.03300	0
04/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.74900	0.67300	0
04/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.56300	1.45900	0
04/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.53500	2.42400	0
04/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.16600	0.14500	0
04/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.85000	0.76800	0
04/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.70500	1.59900	0
04/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.03300	0.02900	0
04/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.06200	0.05400	0
04/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.17900	0.15600	0
04/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.38900	0.34200	0
04/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.92100	0.83600	0
04/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.80000	1.69400	0
04/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.78300	2.67100	0
04/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.38000	3.26700	0
04/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06700	0.05800	0
04/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.45900	0.40500	0
04/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.13600	0.11900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00800	0.00700	11,194
04/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.19900	0.17400	11,194
04/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.10400	0.09000	0
04/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.07400	0.06500	0
04/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.52900	3.41700	0
04/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01800	0.01600	0
04/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.08000	0.07000	0
04/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.62900	3.51600	0
04/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.57900	3.46600	0
04/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.33000	3.21700	0
04/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.06000	0.05200	0
04/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.23000	3.11800	0
04/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.28000	3.16800	0
04/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05800	0.05100	0
04/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.18000	3.06800	0
04/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.03100	2.91900	0
04/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.08100	2.96900	0
04/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.08900	0.07800	0
04/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.77800	3.66600	0
04/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.13100	3.01900	0
04/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.12800	4.01500	0
04/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.27700	4.16400	0
04/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.07800	3.96500	0
04/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01600	0.01300	0
04/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.07200	0.06200	0
04/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.47900	3.36700	0
04/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.08300	0.07200	0
04/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.67900	3.56600	0
04/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.97800	3.86500	0
04/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.92800	3.81500	0
04/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06900	0.06000	0
04/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.42900	3.31700	0
04/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.11200	0.09800	0
04/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.02000	0.01700	0
04/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.04300	0.03800	0
04/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.57300	0.50900	0
04/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.28600	1.18700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.27000	0.23600	0
04/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.62800	0.56000	0
04/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.37700	1.27700	0
04/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.33700	2.22600	0
04/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01100	0.00900	0
04/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.03000	0.02600	0
04/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05600	0.04900	0
04/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.16100	0.14000	0
04/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.34300	0.30100	0
04/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.81500	0.73500	0
04/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.65700	1.55200	0
04/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.63400	2.52300	0
04/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.71700	0.64300	0
04/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.51600	1.41300	0
04/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.48500	2.37400	0
04/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00700	0.00600	0
04/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01900	0.01700	0
04/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.24000	0.21000	0
04/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.54600	0.48500	0
04/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.18900	2.07900	0
04/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.02100	0.01800	0
04/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.04500	0.03900	0
04/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.12800	0.11100	0
04/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.25900	0.22700	0
04/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.60000	0.53400	28
04/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.33200	1.23200	0
04/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.28700	2.17700	0
04/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00800	0.00700	0
04/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02300	0.02000	0
04/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04800	0.04100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.28100	0.24600	0
04/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.65700	0.58700	0
04/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.42300	1.32200	0
04/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.38600	2.27600	0
04/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.29200	0.25600	0
04/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.68700	0.61500	0
04/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.43600	2.32500	0
04/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02900	0.02500	0
04/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.05400	0.04700	0
04/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.33000	0.28900	0
04/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.78200	0.70400	0
04/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.61000	1.50600	0
04/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.58400	2.47300	0
04/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.15500	0.13600	0
04/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01300	0.01200	0
04/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.03400	0.02900	0
04/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.06500	0.05600	0
04/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.19200	0.16700	0
04/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01700	0.01500	0
04/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03900	0.03400	0
04/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.07700	0.06700	0
04/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.22300	0.19400	0
04/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.07400	0.98200	0
04/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.99300	1.88500	0
04/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.98100	2.87000	0
04/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00900	0.00800	0
04/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02500	0.02100	0
04/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.10000	0.08700	8,032
04/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.03400	0.94400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.94500	1.83700	0
04/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02200	0.01900	0
04/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04600	0.04000	0
04/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.09300	0.08100	0
04/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.18500	0.16200	0
04/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.40500	0.35700	0
04/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.95800	0.87100	0
04/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.84800	1.74100	0
04/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.83200	2.72100	0
04/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01500	0.01300	0
04/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04900	0.04300	0
04/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.14100	0.12300	0
04/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.44000	0.38800	0
04/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.47000	1.36700	0
04/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.93200	2.82000	0
04/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.42700	4.31400	0
04/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.13200	0.11500	0
04/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01100	0.01000	0
04/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.04200	0.03600	0
04/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.12000	0.10500	0
04/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.35800	0.31400	0
04/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.24100	1.14300	0
04/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.68300	2.57200	0
04/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.17800	4.06500	0
04/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00700	0.00600	0
04/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.03200	0.02800	0
04/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.08600	0.07500	0
04/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.25000	0.21800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.88500	0.80100	0
04/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.23800	2.12800	0
04/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.72900	3.61600	0
04/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.01000	0.00800	0
04/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02700	0.02400	0
04/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.05300	0.04600	0
04/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.10800	0.09400	0
04/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.15000	0.13100	0
04/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.21400	0.18700	0
04/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.31700	0.27700	0
04/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.47900	0.42300	0
04/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.12400	0.10800	0
04/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00900	0.00800	0
04/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02600	0.02200	0
04/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.05100	0.04400	0
04/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.14500	0.12700	0
04/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.20700	0.18000	0
04/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.30400	0.26600	0
04/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.82700	0.90300	0
04/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.23000	1.31700	0
04/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.66800	1.76400	0
04/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.07400	3.18100	0
04/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.04900	4.15900	0
04/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.03200	5.14500	0
04/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.02600	6.14000	0
04/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.89700	1.99500	0
04/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.45200	0.51000	0
04/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.79000	0.86400	0
04/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.18700	1.27400	0
04/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.62300	1.71800	0
04/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.08100	2.18100	0
04/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.02600	3.13300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.00000	4.11100	0
04/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.98300	5.09500	0
04/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.97700	6.09000	0
04/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01500	0
04/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.15800	0.18800	0
04/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.02300	1.10500	0
04/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.35900	2.46200	0
04/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.80500	3.91500	0
04/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.28000	5.39300	0
04/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.77500	6.88900	0
04/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.27400	8.38800	0
04/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06400	0.08000	0
04/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.68100	0.75100	0
04/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.94300	2.04200	0
04/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.36500	3.47300	0
04/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.83400	4.94700	0
04/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.32600	6.43900	0
04/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.82400	7.93800	0
04/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.80500	1.90200	0
04/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04300	0.05400	0
04/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.51300	0.57500	0
04/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.71400	1.81000	0
04/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.12200	3.23000	0
04/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.58800	4.70000	0
04/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.07600	6.19000	0
04/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.57500	7.68800	0
04/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00800	0
04/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02100	0.02800	0
04/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.13100	0.15800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.57800	0.64400	0
04/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.35800	1.44900	0
04/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.26600	2.36800	0
04/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.21900	3.32700	0
04/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.19500	4.30600	0
04/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01800	0.02400	0
04/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.10700	0.13100	0
04/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.17300	2.27400	0
04/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.09800	4.20800	0
04/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.08200	5.19500	0
04/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00700	0
04/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01600	0.02200	0
04/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.09700	0.11900	0
04/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.23100	5.34300	0
04/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.14600	1.23100	0
04/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.50000	2.60400	0
04/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.46200	3.57100	0
04/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.44000	4.55200	0
04/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.42900	5.54200	0
04/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.31500	1.40400	0
04/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.73800	2.84300	0
04/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.70700	3.81600	0
04/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.68600	4.79900	0
04/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.67800	5.79100	0
04/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.57800	1.67300	0
04/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03300	0.04300	0
04/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.20500	0.24100	0
04/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.75300	0.82600	0
04/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.97700	3.08400	0
04/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.95200	4.06200	0
04/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.93300	5.04600	0
04/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.92700	6.04000	0
04/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00900	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.26000	0.30200	0
04/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.86500	0.94300	0
04/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00900	0.01300	0
04/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04600	0.05900	0
04/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.28000	0.32400	0
04/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.90400	0.98300	0
04/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.17100	3.27800	0
04/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.14600	4.25700	0
04/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.13100	5.24400	0
04/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.12600	6.24000	0
04/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.01400	0
04/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05500	0.06900	0
04/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.32300	0.37100	0
04/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.98200	1.06400	0
04/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.85100	1.94800	0
04/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.26800	3.37600	0
04/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.24400	4.35500	0
04/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.22600	6.34000	0
04/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01600	0
04/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.36900	0.42200	0
04/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.06300	1.14700	0
04/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.34200	4.45400	0
04/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.33000	5.44300	0
04/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03900	0.05000	0
04/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.24000	0.28000	0
04/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03000	0.03900	0
04/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.18800	0.22200	0
04/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.71600	0.78800	0
04/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.53400	1.62700	0
04/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.92900	3.03600	0
04/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.90300	4.01300	0
04/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.88400	4.99600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.87700	5.99000	0
04/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01000	0.01300	0
04/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05000	0.06400	0
04/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.30100	0.34700	0
04/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.94300	1.02300	0
04/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.17600	6.29000	0
04/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05900	0.07400	0
04/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.34600	0.39600	0
04/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.31600	3.42500	0
04/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.29300	4.40400	0
04/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.27600	6.39000	0
04/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.03500	2.13500	0
04/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.17500	7.28900	0
04/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.17300	9.28700	0
04/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.64200	2.74700	0
04/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.57600	6.68900	0
04/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.57400	8.68800	0
04/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.07400	8.18800	0
04/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.40600	2.50900	0
04/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.32400	8.43800	0
04/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.59500	2.69900	0
04/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.53900	4.65000	0
04/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.52600	6.63900	0
04/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.52400	8.63800	0
04/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.31200	2.41500	0
04/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.22400	8.33800	0
04/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.92500	7.03900	0
04/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.92300	9.03700	0
04/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.02500	7.13900	0
04/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.02300	9.13700	0
04/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.97500	7.08900	0
04/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.97300	9.08700	0
04/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.88100	2.98800	0
04/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.82500	6.93900	0
04/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.82400	8.93700	0
04/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.72500	6.83900	0
04/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.72400	8.83700	0
04/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.83300	2.93900	0
04/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.78500	4.89700	0
04/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.77400	8.88700	0
04/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.67500	6.78900	0
04/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.67400	8.78800	0
04/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.42600	6.53900	0
04/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.42400	8.53800	0
04/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.45300	2.55700	0
04/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.39100	4.50300	0
04/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.37600	6.48900	0
04/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.37400	8.48800	0
04/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.54700	2.65200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.48900	4.60100	0
04/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.47600	6.58900	0
04/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.47400	8.58800	0
04/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.12700	2.22700	0
04/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.27200	1.36100	0
04/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.18100	5.29400	0
04/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.75900	1.85600	0
04/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.48200	0.54200	0
04/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.69000	2.79500	0
04/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.63700	4.74900	0
04/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.62500	6.73900	0
04/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.62400	8.73800	0
04/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.87300	8.98700	0
04/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.87500	6.98900	0
04/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02300	0.03100	0
04/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.14400	0.17300	0
04/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.61200	0.67900	0
04/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.40200	1.49300	0
04/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.78500	2.89100	0
04/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.75600	3.86600	0
04/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.73600	4.84800	0
04/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.72700	5.84100	0
04/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.22500	7.33900	0
04/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.22300	9.33700	0
04/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02800	0.03600	0
04/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.17300	0.20500	0
04/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.48900	1.58200	0
04/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.32500	7.43800	0
04/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.32300	9.43700	0
04/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.42500	7.53800	0
04/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.42300	9.53700	0
04/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00800	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03600	0.04600	0
04/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.22200	0.26000	0
04/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.51100	3.62000	0
04/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.47900	5.59200	0
04/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.47500	7.58800	0
04/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.47300	9.58700	0
04/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.65800	3.76700	0
04/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.62800	5.74100	0
04/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.62500	7.73800	0
04/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.62300	9.73700	0
04/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.67400	7.78800	0
04/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.67300	9.78700	0
04/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.85400	3.96400	0
04/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.82700	5.94000	0
04/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.82300	9.93700	0
04/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01200	0.01700	0
04/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07000	0.08700	0
04/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.39400	0.44800	0
04/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.10400	1.18900	0
04/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.98900	2.08800	0
04/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.87400	7.98800	0
04/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.87300	9.98700	0
04/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01500	0.02000	0
04/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08700	0.10700	0
04/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.97400	8.08800	0
04/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.97300	10.08700	0
04/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01400	0.01800	0
04/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.07800	0.09700	0
04/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.42300	0.47900	0
04/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.92400	8.03800	0
04/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.92300	10.03700	0
04/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.77700	5.89100	0
04/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.77400	7.88800	0
04/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.77300	9.88700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.60900	3.71800	0
04/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.57800	5.69100	0
04/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.57300	9.68700	0
04/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02000	0.02600	0
04/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.11900	0.14400	0
04/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.54500	0.60900	0
04/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.12500	7.23900	0
04/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.12300	9.23700	0
04/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.07500	7.18900	0
04/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.07300	9.18700	0
04/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02600	0.03300	0
04/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.64600	0.71500	0
04/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.44500	1.53700	0
04/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.27500	7.38900	0
04/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.27300	9.38700	0
04/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.41400	3.52200	0
04/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.37900	5.49200	0
04/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.37500	7.48800	0
04/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.37300	9.48700	0
04/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.56000	3.66900	0
04/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.52800	5.64200	0
04/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.52500	7.63800	0
04/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.52300	9.63700	0
04/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.02400	8.13800	0
04/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.02300	10.13700	0
04/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.72400	7.83800	0
04/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.72300	9.83700	0
04/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.52680	12.41170	1,261
04/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.56900	0.51700	0
04/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.54800	0.49800	0
04/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.59100	0.53800	0
04/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.74400	0.80600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.80100	0.86600	0
04/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.77200	0.83500	0
04/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08480	0.08290	1,364
04/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00558	0.00419	0
04/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00134	0.00091	0
04/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01483	0.01296	0
04/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00003	0.00006	0
04/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00654	0.00801	0
04/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00078	0.00129	0
04/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08630	0.08440	0
04/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00855	0.00723	0
04/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00420	0.00345	0
04/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01649	0.01469	0
04/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00019	0.00029	0
04/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00790	0.00905	0
04/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00225	0.00283	0
04/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.59840	10.50190	23,583
04/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01400	0.01000	0
04/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.17500	0.13600	0
04/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.95400	0.86200	0
04/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.94900	1.85200	0
04/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.94800	2.85200	0
04/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
04/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.01800	0.01300	0
04/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.21900	0.17300	0
04/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.05200	0.95800	0
04/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.04900	1.95200	0
04/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.04800	2.95200	0
04/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.02600	0.01900	0
04/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.30800	0.24900	0
04/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.20000	1.10500	0
04/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.19800	2.10200	0
04/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.19800	3.10200	0
04/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.02300	0.01700	0
04/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.27500	0.22100	0
04/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.15100	1.05600	0
04/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.14800	2.05200	0
04/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.14800	3.05200	0
04/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01600	0.01100	0
04/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.19600	0.15300	0
04/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.00300	0.91000	0
04/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.99900	1.90200	0
04/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.99800	2.90200	0
04/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.03000	0.02200	0
04/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.34200	0.28000	0
04/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.25000	1.15500	0
04/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.24800	2.15200	0
04/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.24800	3.15200	0
04/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.02000	0.01500	10
04/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.24500	0.19400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.10100	1.00700	0
04/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.09800	2.00200	0
04/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.09800	3.00200	0
04/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.01200	0.00900	0
04/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.15600	0.12000	0
04/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.90600	0.81400	0
04/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.89900	1.80200	0
04/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.89800	2.80200	0
04/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.01100	0.00800	0
04/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.13800	0.10600	0
04/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.85800	0.76700	0
04/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.84900	1.75200	0
04/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.84800	2.75200	0
04/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.08400	0.06300	0
04/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.67000	0.58600	0
04/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.64900	1.55300	0
04/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.64800	2.55200	0
04/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.39800	3.30200	0
04/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.49800	3.40200	0
04/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.04400	0.03300	0
04/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.45600	0.38300	0
04/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.39900	1.30400	0
04/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.39800	2.30200	0
04/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.03900	0.02900	2,700
04/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.41600	0.34700	0
04/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.35000	1.25400	0
04/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.34800	2.25200	0
04/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.44800	3.35200	0
04/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.03400	0.02500	0
04/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.37800	0.31300	0
04/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.30000	1.20400	0
04/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.29800	2.20200	0
04/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.29800	3.20200	0
04/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.34800	3.25200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00600	0.00400	0
04/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.07400	0.05600	13,651
04/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.62500	0.54300	0
04/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.59900	1.50300	0
04/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.59800	2.50200	0
04/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.10800	0.08200	0
04/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.76300	0.67500	0
04/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.74900	1.65200	0
04/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.74800	2.65200	0
04/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.12300	0.09400	0
04/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.81000	0.72000	0
04/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.79900	1.70200	0
04/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.79800	2.70200	0
04/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.09600	0.07200	0
04/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.71600	0.63000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.69900	1.60300	0
04/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.69800	2.60200	0
04/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.05100	0.03700	0
04/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.49600	0.42100	0
04/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.44900	1.35300	0
04/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.44800	2.35200	0
04/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.06500	0.04900	0
04/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.58100	0.50100	0
04/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.54900	1.45300	0
04/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.54800	2.45200	0
04/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.05800	0.04300	0
04/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.53800	0.46000	0
04/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.49900	1.40300	0
04/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.49800	2.40200	0
04/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.60200	4.69800	0
04/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.60200	5.69800	0
04/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.04000	0.05800	0
04/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.56000	0.64100	0
04/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.50300	2.59800	0
04/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.50200	3.59800	0
04/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.50200	4.59800	0
04/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.50200	5.59800	0
04/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.03300	0.04900	0
04/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.51700	0.59700	0
04/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.45700	1.55200	0
04/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.45300	2.54800	0
04/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.45200	3.54800	0
04/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.45200	4.54800	0
04/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.45200	5.54800	0
04/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04800	0.06900	0
04/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.60300	0.68500	0
04/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.55600	1.65100	0
04/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.55300	2.64800	0
04/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.55200	3.64800	0
04/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.55200	4.64800	0
04/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.55200	5.64800	0
04/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01800	0.02800	0
04/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.39800	0.47000	0
04/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.30900	1.40300	0
04/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.30300	2.39900	0
04/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.30200	3.39800	0
04/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.30200	4.39800	0
04/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.30200	5.39800	0
04/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.01200	0.01800	0
04/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.32500	0.39200	0
04/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.21100	1.30500	0
04/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.20300	2.29900	0
04/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.20200	3.29800	0
04/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.20200	4.29800	0
04/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.20200	5.29800	0
04/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01500	0.02300	0
04/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.36000	0.43000	0
04/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.26000	1.35400	0
04/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.25300	2.34900	0
04/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.25200	3.34800	0
04/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.25200	4.34800	0
04/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.25200	5.34800	0
04/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02700	0.04100	0
04/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.47600	0.55400	0
04/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.40800	1.50200	0
04/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.40300	2.49900	0
04/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.40200	3.49800	0
04/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.40200	4.49800	0
04/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.40200	5.49800	0
04/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.65200	6.74800	0
04/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.65200	8.74800	0
04/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.08000	0.11100	0
04/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.73600	0.82300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.70200	2.79800	0
04/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.70200	4.79800	0
04/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.70200	6.79800	0
04/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.70200	8.79800	0
04/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.55200	6.64800	0
04/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.55200	8.64800	0
04/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.50600	1.60100	0
04/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.06800	0.09500	0
04/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.69100	0.77700	0
04/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.65500	1.75000	0
04/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.65200	2.74800	0
04/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.65200	3.74800	0
04/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.65200	4.74800	0
04/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.65200	5.74800	0
04/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.05800	0.08100	0
04/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.64600	0.73100	0
04/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.60500	1.70000	0
04/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.60300	2.69800	0
04/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.60200	3.69800	0
04/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.60200	8.69800	0
04/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.50200	6.59800	0
04/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.50200	8.59800	0
04/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.60200	6.69800	0
04/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.02200	0.03400	0
04/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.43600	0.51100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.35800	1.45300	0
04/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.35300	2.44900	0
04/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.35200	3.44800	0
04/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.35200	4.44800	0
04/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.35200	5.44800	0
04/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.01000	0.01500	0
04/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.29000	0.35400	0
04/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.16300	1.25600	0
04/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.15300	2.24900	0
04/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.15200	3.24800	0
04/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.15200	4.24800	0
04/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.15200	5.24800	0
04/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00800	0.01200	0
04/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.25800	0.31800	0
04/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.11400	1.20700	0
04/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.10300	2.19900	0
04/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.10200	3.19800	0
04/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.10200	4.19800	0
04/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.10200	5.19800	0
04/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.14700	0.19200	0
04/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.92200	1.01300	0
04/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.90400	1.99900	0
04/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.90200	2.99800	0
04/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.90200	3.99800	0
04/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.90200	4.99800	0
04/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.09400	0.12800	0
04/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.78200	0.87000	0
04/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.75400	1.85000	0
04/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.75200	2.84800	0
04/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.75200	3.84800	0
04/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.75200	4.84800	0
04/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.75200	6.84800	0
04/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.75200	8.84800	0
04/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.90200	6.99800	0
04/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.90200	8.99800	0
04/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00500	0.00800	0
04/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.19800	0.25100	0
04/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.01800	1.10900	0
04/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.00200	3.09800	0
04/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.00200	5.09800	0
04/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.00200	7.09800	0
04/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.00200	9.09800	0
04/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.10200	7.19800	0
04/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.10200	9.19800	0
04/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.25200	7.34800	0
04/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.25200	9.34800	0
04/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.35200	7.44800	0
04/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.35200	9.44800	0
04/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.50200	7.59800	0
04/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.50200	9.59800	0
04/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.45200	7.54800	0
04/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.45200	9.54800	0
04/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.20200	7.29800	0
04/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.20200	9.29800	0
04/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.12700	0.16900	0
04/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.87500	0.96500	0
04/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.85200	2.94800	0
04/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.85200	4.94800	0
04/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.85200	6.94800	0
04/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.85200	8.94800	0
04/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.11000	0.14700	0
04/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.82800	0.91700	0
04/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.80200	2.89800	0
04/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.80200	4.89800	0
04/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.80200	6.89800	0
04/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.80200	8.89800	0
04/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.17100	0.22100	0
04/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.97000	1.06100	0
04/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.95200	3.04800	0
04/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.95200	5.04800	0
04/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.95200	7.04800	0
04/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.95200	9.04800	0
04/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.00300	2.09900	0
04/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.15200	7.24800	0
04/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.15200	9.24800	0
04/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.40200	7.49800	0
04/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.40200	9.49800	0
04/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.30200	7.39800	0
04/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.30200	9.39800	0
04/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00600	0.01000	0
04/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.22700	0.28400	0
04/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.06600	1.15800	0
04/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.05200	3.14800	0
04/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.05200	5.14800	0
04/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.05200	7.14800	0
04/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.05200	9.14800	0
04/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.77860	10.68080	12,966
04/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.10800	0.09400	0
04/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.13000	0.11200	0
04/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.11800	0.10200	0
04/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.03100	0.02700	0
04/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.23100	0.20100	25
04/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.65300	0.58600	20
04/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.49700	1.40400	0
04/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.48200	2.38500	0
04/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.47900	3.38100	0
04/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.02100	0.01800	0
04/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.17200	0.14900	0
04/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.47700	0.42300	0
04/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.21000	1.12100	0
04/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.18400	2.08700	0
04/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.18000	3.08200	0
04/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01800	0.01600	0
04/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.15600	0.13500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.42800	0.37700	0
04/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.11700	1.02900	0
04/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.08400	1.98800	0
04/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.08000	2.98200	0
04/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02900	0.02500	0
04/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.22000	0.19100	0
04/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.62100	0.55600	0
04/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.44800	1.35600	0
04/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.43200	2.33500	0
04/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.42900	3.33200	0
04/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02700	0.02300	0
04/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.20900	0.18200	0
04/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.59000	0.52700	0
04/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.40000	1.30900	0
04/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.38200	2.28600	0
04/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.37900	3.28200	0
04/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.02200	0.01900	0
04/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.18100	0.15700	0
04/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.50400	0.44700	0
04/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.25700	1.16800	0
04/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.23300	2.13700	0
04/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.23000	3.13200	0
04/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02600	0.02200	0
04/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.19900	0.17300	0
04/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.56000	0.49900	0
04/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.35300	1.26200	0
04/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.33300	2.23600	0
04/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.32900	3.23200	0
04/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02400	0.02000	0
04/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.19000	0.16500	0
04/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.53100	0.47300	0
04/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.30500	1.21400	0
04/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.28300	2.18600	0
04/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.27900	3.18200	0
04/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.64200	1.54800	0
04/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.63100	2.53400	0
04/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.78100	2.68300	0
04/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.10400	0.08900	0
04/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.26900	0.23500	0
04/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.75500	0.68300	0
04/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01700	0.01500	0
04/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.14900	0.12900	0
04/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.40600	0.35800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.07300	0.98700	0
04/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.03500	1.93900	0
04/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.03000	2.93300	0
04/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.31400	0.27500	0
04/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.86700	0.78900	0
04/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.78900	1.69400	0
04/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01500	0.01300	0
04/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.13600	0.11700	0
04/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.36600	0.32200	0
04/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.98800	0.90500	0
04/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.93600	1.84100	0
04/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.93000	2.83300	0
04/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.14200	0.12300	0
04/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.38600	0.33900	0
04/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.03000	0.94600	0
04/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.98600	1.89000	0
04/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.98000	2.88300	0
04/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.34800	0.30500	0
04/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.94700	0.86500	0
04/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.88700	1.79200	0
04/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.88000	2.78300	0
04/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.12400	0.10700	0
04/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.33100	0.29000	0
04/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.90700	0.82700	0
04/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.83800	1.74300	0
04/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.83000	2.73300	0
04/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.01200	0
04/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.07800	0.09600	0
04/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.50200	0.55900	0
04/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.29500	1.37600	0
04/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.18400	3.28000	0
04/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.17300	5.27100	0
04/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.17200	7.26900	0
04/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.17100	9.26900	0
04/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.06800	0.08400	0
04/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.46900	0.52400	0
04/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.13500	3.23100	0
04/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.12300	5.22100	0
04/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.12200	7.21900	0
04/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.12100	9.21900	0
04/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00900	0
04/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.05100	0.06500	0
04/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.40700	0.45800	0
04/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.16300	1.24200	0
04/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.03700	3.13300	0
04/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.02300	5.12100	0
04/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.02200	7.11900	0
04/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.02100	9.11900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05900	0.07400	0
04/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.43700	0.49100	0
04/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.20700	1.28600	0
04/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.08600	3.18200	0
04/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01300	0
04/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.08800	0.10800	0
04/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.53500	0.59400	0
04/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.23300	3.32900	0
04/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.22300	5.32000	0
04/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.22100	7.31900	0
04/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.22100	9.31900	0
04/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04400	0.05600	0
04/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.37700	0.42700	0
04/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.12000	1.19800	0
04/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.98800	3.08400	0
04/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.97300	5.07100	0
04/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.97200	7.06900	0
04/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.97100	9.06900	0
04/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.12600	0.15200	0
04/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.64000	0.70400	0
04/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.47500	1.55800	0
04/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.38100	3.47800	0
04/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.37300	5.47000	0
04/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.37100	7.46900	0
04/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.37100	9.46900	0
04/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01700	0
04/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.07300	5.17100	0
04/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.07200	7.16900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.07100	9.16900	0
04/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02600	0.03300	0
04/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.25200	0.29200	0
04/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.91100	0.98400	0
04/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.74500	2.83900	0
04/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.72300	4.82100	0
04/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.72200	6.82000	0
04/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.72100	8.81900	0
04/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02400	0.03100	0
04/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.23100	0.26800	0
04/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.87000	0.94200	0
04/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.69700	2.79100	0
04/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.67400	4.77100	0
04/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.67200	6.77000	0
04/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.67100	8.76900	0
04/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02800	0.03700	0
04/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.27500	0.31600	0
04/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.95200	1.02600	0
04/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.79300	2.88800	0
04/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.77300	4.87100	0
04/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.77200	6.87000	0
04/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.77100	8.86900	0
04/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02100	0.02800	0
04/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.21100	0.24600	0
04/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.83000	0.90100	0
04/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.64800	2.74200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.62400	4.72100	0
04/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.62200	6.72000	0
04/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.62100	8.71900	0
04/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01900	0.02500	0
04/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.19200	0.22500	0
04/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.79100	0.86000	0
04/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.60000	2.69400	0
04/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.57400	4.67100	0
04/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.57200	6.67000	0
04/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.57100	8.66900	0
04/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03800	0.04800	0
04/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.34900	0.39600	0
04/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.07700	1.15400	0
04/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.93900	3.03500	0
04/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.92300	5.02100	0
04/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.92200	7.02000	0
04/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.92100	9.01900	0
04/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00600	0
04/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03100	0.04000	0
04/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.29800	0.34200	0
04/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.99300	1.06800	0
04/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.84200	2.93700	0
04/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.82300	4.92100	0
04/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.82200	6.92000	0
04/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.82100	8.91900	0
04/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01800	0.02300	0
04/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.17400	0.20500	271

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.75200	0.82000	0
04/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.55200	2.64600	0
04/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.52400	4.62100	0
04/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.52200	6.62000	0
04/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.52100	8.61900	0
04/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.33900	1.42100	0
04/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.25100	1.33100	0
04/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.42900	1.51300	0
04/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.95290	10.85260	500
04/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.32600	0.29300	0
04/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.03800	1.10500	0
04/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.12540	11.02240	155
04/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01400	0.01300	0
04/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03600	0.03300	0
04/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07300	0.06700	0
04/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.15200	0.13800	0
04/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.37000	0.33900	0
04/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.63600	0.58600	0
04/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.15700	1.08100	0
04/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.97700	1.88200	0
04/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.94200	2.84100	0
04/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.40000	0.36600	0
04/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01400	0.01300	0
04/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03500	0.03200	0
04/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.07200	0.06600	0
04/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.14900	0.13600	0
04/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.36100	0.33100	0
04/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.61800	0.56900	0
04/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.12400	1.04900	0
04/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.93100	1.83700	0
04/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.89200	2.79200	0
04/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02700	0.02500	0
04/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05800	0.05300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11600	0.10600	0
04/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.26000	0.23800	0
04/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.42100	0.38600	0
04/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.73700	0.68000	0
04/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.33600	1.25300	0
04/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.21000	2.11300	0
04/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02800	0.02600	0
04/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.06000	0.05400	0
04/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.12000	0.10900	0
04/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.27200	0.24900	0
04/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.44400	0.40700	0
04/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.78300	0.72400	0
04/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.41500	1.33100	0
04/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.30700	2.20900	0
04/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03900	0.03500	0
04/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07800	0.07200	0
04/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.16400	0.15000	0
04/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.41000	0.37600	0
04/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.71400	0.65900	0
04/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.29600	1.21500	0
04/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.16200	2.06500	0
04/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.13900	3.03800	0
04/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01500	0.01400	0
04/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03700	0.03400	0
04/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07600	0.06900	0
04/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.15800	0.14400	0
04/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.39000	0.35700	0
04/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.67400	0.62100	0
04/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.22500	1.14600	0
04/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.06900	1.97300	0
04/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.04000	2.93900	0
04/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01300	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03900	0.03600	0
04/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.08000	0.07300	0
04/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.16700	0.15300	0
04/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.18800	3.08700	0
04/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03300	0.03000	0
04/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06900	0.06300	0
04/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.14100	0.12800	0
04/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.33600	0.30700	0
04/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.56800	0.52200	0
04/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.02900	0.95800	0
04/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.79700	1.70500	0
04/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.74500	2.64600	0
04/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01200	0.01100	0
04/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03200	0.02900	0
04/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06500	0.06000	0
04/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.13300	0.12100	0
04/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.31200	0.28600	0
04/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.52300	0.48000	0
04/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.94100	0.87400	0
04/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.66600	1.57600	0
04/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.59800	2.49900	0
04/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01700	0.01600	0
04/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04100	0.03700	0
04/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.08300	0.07500	0
04/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.17400	0.15900	0
04/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.28700	3.18600	0
04/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01700	0.01500	0
04/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.04000	0.03700	0
04/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.08100	0.07400	0
04/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.17100	0.15600	0
04/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.43200	0.39600	0
04/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.76000	0.70200	0
04/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.37500	1.29200	0
04/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.25800	2.16100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.23700	3.13600	0
04/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01600	0.01500	0
04/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.84100	8.94300	0
04/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01400	0
04/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03300	0.03900	0
04/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.15000	0.17000	0
04/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.53500	0.58000	0
04/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.20700	1.27400	0
04/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.94600	3.03400	0
04/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.85600	4.95200	0
04/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.81500	6.91500	0
04/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.79200	8.89300	0
04/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01400	0
04/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.89900	2.98700	0
04/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.80800	4.90300	0
04/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.76600	6.86500	0
04/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.74200	8.84400	0
04/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02700	0
04/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.09100	0.10400	0
04/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.36600	0.40200	0
04/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.94800	1.00800	0
04/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.73700	1.81400	0
04/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.55800	3.64900	0
04/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.49000	5.58800	0
04/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.45700	7.55700	0
04/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.43700	9.53900	0
04/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.02400	0
04/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.07200	0.08300	0
04/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.30400	0.33600	0
04/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.84300	0.90000	0
04/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.61100	1.68500	0
04/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.41600	3.50600	0
04/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.34400	5.44100	0
04/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.30800	7.40800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01500	0
04/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.99200	3.08100	0
04/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.90500	5.00100	0
04/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.86400	6.96400	0
04/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.28800	9.39000	0
04/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01700	0
04/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04400	0.05100	0
04/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.20000	0.22400	0
04/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.64900	0.69900	0
04/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.36500	1.43500	0
04/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.13300	3.22200	0
04/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.05100	5.14700	0
04/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.01200	7.11200	0
04/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.99000	9.09200	0
04/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01600	0
04/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03700	0.04300	0
04/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.17100	0.19300	0
04/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.58900	0.63700	0
04/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.28500	1.35400	0
04/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.03900	3.12800	0
04/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.95300	5.05000	0
04/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.91400	7.01300	0
04/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.89100	8.99200	0
04/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03200	0.03700	0
04/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.14000	0.15900	0
04/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.50800	0.55200	0
04/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.16900	1.23500	0
04/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.99700	2.07700	0
04/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.84500	3.93700	0
04/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.78500	5.88200	0
04/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.75300	7.85400	0
04/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.73500	9.83700	0
04/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03500	0.04100	0
04/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.16100	0.18100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.56200	0.60800	0
04/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.24600	1.31400	0
04/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.08500	2.16600	0
04/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.94100	4.03400	0
04/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.88300	5.98100	0
04/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.85200	7.95300	0
04/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.83500	9.93700	0
04/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.02000	0
04/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05600	0.06500	0
04/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.24900	0.27700	0
04/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.74300	0.79700	0
04/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.48600	1.55900	0
04/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.27400	3.36400	0
04/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.19700	5.29400	0
04/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.16000	7.26000	0
04/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.13900	9.24100	0
04/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.32500	1.39400	0
04/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01700	0.01900	0
04/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.05200	0.06000	0
04/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.23200	0.25900	0
04/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.71100	0.76400	0
04/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.44500	1.51700	0
04/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.22700	3.31600	0
04/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.14800	5.24500	0
04/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.11100	7.21100	0
04/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.08900	9.19100	0
04/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.68990	6.64840	14,736
04/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.89200	0.85200	0
04/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.89000	1.84800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.89000	2.84800	0
04/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.89000	3.84800	0
04/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.79400	0.75400	0
04/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.79000	1.74800	0
04/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.79000	2.74800	0
04/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.79000	3.74800	0
04/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.74600	0.70600	0
04/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.74000	1.69800	0
04/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.74000	2.69800	0
04/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.74000	3.69800	0
04/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.84300	0.80300	0
04/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.84000	1.79800	0
04/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.84000	2.79800	0
04/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.84000	3.79800	0
04/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	0.94200	0.90100	0
04/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	1.94000	1.89800	0
04/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	2.94000	2.89800	0
04/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	3.94000	3.89800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.24000	1.19900	0
04/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.24000	2.19800	0
04/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.24000	3.19800	0
04/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.24000	4.19800	0
04/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.04100	1.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.04000	1.99800	0
04/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.04000	2.99800	0
04/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.04000	3.99800	0
04/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	0.99100	0.95000	0
04/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	1.99000	1.94800	0
04/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	2.99000	2.94800	0
04/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	3.99000	3.94800	0
04/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.09100	1.05000	0
04/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.09000	2.04800	0
04/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.09000	3.04800	0
04/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.09000	4.04800	0
04/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.14100	1.09900	0
04/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.14000	2.09800	0
04/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.14000	3.09800	0
04/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.14000	4.09800	0
04/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.19000	1.14900	0
04/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.19000	2.14800	0
04/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.19000	3.14800	0
04/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.19000	4.14800	0
04/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.29000	1.24900	0
04/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.29000	2.24800	0
04/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.29000	3.24800	0
04/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.29000	4.24800	0
04/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.60200	0.56500	0
04/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.69700	0.65800	0
04/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.65000	0.61100	0
04/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.06400	0.05500	0
04/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.08800	0.07600	0
04/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.12100	0.10600	0
04/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.22700	0.20200	0
04/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.29900	0.27000	0
04/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.37900	0.34700	0
04/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.46500	0.43000	0
04/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.55600	0.51900	0
04/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.51000	0.47400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.03900	0.03300	0
04/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.05400	0.04600	0
04/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.07500	0.06500	0
04/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.10400	0.09000	0
04/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.14100	0.12400	0
04/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.19400	0.17200	0
04/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.26200	0.23500	0
04/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.33800	0.30800	0
04/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.42100	0.38800	0
04/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.16400	0.14400	0
04/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.59000	1.54800	0
04/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.59000	2.54800	0
04/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.59000	3.54800	0
04/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.04600	0.03900	0
04/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.64000	1.59800	0
04/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.64000	2.59800	0
04/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.64000	3.59800	0
04/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.44000	3.39800	0
04/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02400	0.02000	0
04/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.44000	1.39900	0
04/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.44000	2.39800	0
04/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.69000	1.64800	0
04/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.69000	2.64800	0
04/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.69000	3.64800	0
04/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03300	0.02800	0
04/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.54000	1.49900	0
04/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.54000	2.49800	0
04/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.54000	3.49800	0
04/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.56000	4.60200	0
04/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.56000	6.60200	0
04/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.56000	8.60200	0
04/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.49300	0.53000	0
04/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.46000	2.50200	0
04/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.46000	4.50200	0
04/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.46000	6.50200	0
04/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.46000	8.50200	0
04/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.31000	2.35200	0
04/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.31000	4.35200	0
04/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.58400	0.62200	0
04/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.56000	2.60200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.31000	6.35200	0
04/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.31000	8.35200	0
04/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.40600	0.44100	0
04/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.36000	2.40200	0
04/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.36000	4.40200	0
04/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.36000	6.40200	0
04/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.36000	8.40200	0
04/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.41000	2.45200	0
04/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.41000	4.45200	0
04/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.41000	6.45200	0
04/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.41000	8.45200	0
04/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.12400	0.14600	0
04/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.03100	0.04000	0
04/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.04800	0.06000	0
04/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.07200	0.08700	0
04/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.10400	0.12400	0
04/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.15100	0.17600	0
04/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.21400	0.24200	0
04/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.28500	0.31700	0
04/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.36400	0.39800	0
04/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.44900	0.48500	0
04/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.02000	0.02600	0
04/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.01600	0.02100	0
04/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.02500	0.03200	0
04/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.03900	0.04900	0
04/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.05900	0.07200	0
04/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.08700	0.10400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.18100	0.20800	0
04/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.24800	0.27800	0
04/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.32400	0.35700	0
04/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.01000	0.01300	0
04/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.01200	0.01700	0
04/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.71100	1.75300	0
04/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.71000	3.75200	0
04/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.71000	5.75200	0
04/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.71000	7.75200	0
04/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.81100	1.85300	0
04/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.81000	3.85200	0
04/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.81000	5.85200	0
04/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.81000	7.85200	0
04/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.86100	1.90300	0
04/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.86000	3.90200	0
04/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.86000	5.90200	0
04/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.86000	7.90200	0
04/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.91100	1.95200	0
04/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.91000	3.95200	0
04/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.91000	5.95200	0
04/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.91000	7.95200	0
04/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	2.01000	2.05200	0
04/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	4.01000	4.05200	0
04/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	6.01000	6.05200	0
04/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	8.01000	8.05200	0
04/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.96000	2.00200	0
04/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.96000	4.00200	0
04/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.96000	6.00200	0
04/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.96000	8.00200	0
04/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.76100	1.80300	0
04/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.76000	3.80200	0
04/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.76000	5.80200	0
04/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.76000	7.80200	0
04/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	2.06000	2.10200	0
04/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	4.06000	4.10200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	6.06000	6.10200	0
04/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	8.06000	8.10200	0
04/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.16000	2.20200	0
04/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.16000	4.20200	0
04/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.16000	6.20200	0
04/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.16000	8.20200	0
04/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.26000	2.30200	0
04/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.26000	4.30200	0
04/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.26000	6.30200	0
04/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.26000	8.30200	0
04/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.21000	2.25200	0
04/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.21000	4.25200	0
04/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.21000	6.25200	0
04/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.21000	8.25200	0
04/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.11000	2.15200	0
04/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.11000	4.15200	0
04/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.11000	6.15200	0
04/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.11000	8.15200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.73910	6.69770	506
04/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02600	0.02400	0
04/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.34200	0.31900	0
04/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.14700	1.10700	0
04/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.14000	2.09900	0
04/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.13900	3.09800	0
04/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.13900	4.09800	0
04/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02700	0.02500	0
04/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.37000	0.34600	0
04/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.19600	1.15600	0
04/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.19000	2.14900	0
04/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.18900	3.14800	0
04/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.18900	4.14800	0
04/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02900	0.02700	0
04/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.40000	0.37400	0
04/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.24600	1.20600	0
04/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.24000	2.19900	0
04/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.23900	3.19800	0
04/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.23900	4.19800	0
04/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.29000	0.26900	0
04/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01900	0.01800	0
04/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.23200	0.21400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.90900	0.87100	0
04/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.89100	1.85000	0
04/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.88900	2.84800	0
04/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.88900	3.84800	0
04/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02200	0.02100	0
04/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.26900	0.24900	0
04/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.00200	0.96300	0
04/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	1.99100	1.94900	0
04/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	2.98900	2.94800	0
04/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	3.98900	3.94800	0
04/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01800	0.01600	0
04/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.21500	0.19900	0
04/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.86400	0.82600	0
04/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.84100	1.80000	0
04/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.83900	2.79800	0
04/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.83900	3.79800	0
04/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02100	0.01900	0
04/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.25000	0.23100	0
04/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.95500	0.91700	0
04/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.94100	1.90000	0
04/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.93900	2.89800	0
04/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.93900	3.89800	0
04/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02500	0.02300	0
04/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.31500	0.29300	0
04/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.09800	1.05900	0
04/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.48900	2.44800	0
04/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.48900	3.44800	0
04/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.09000	2.04900	0
04/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.08900	3.04800	0
04/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.08900	4.04800	0
04/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01200	0.01100	0
04/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.14900	0.13700	0
04/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.64900	0.61600	0
04/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.59200	1.55200	0
04/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.58900	2.54800	0
04/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.58900	3.54800	0
04/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01300	0.01200	0
04/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.16000	0.14700	0
04/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.69000	0.65600	0
04/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.64200	1.60100	0
04/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.63900	2.59800	0
04/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.63900	3.59800	0
04/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01500	0.01400	0
04/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.18500	0.17100	0
04/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.77500	0.73900	0
04/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.74100	1.70100	0
04/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.73900	2.69800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.73900	3.69800	0
04/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01600	0.01500	0
04/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.19900	0.18400	0
04/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.81900	0.78200	0
04/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.79100	1.75000	0
04/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.78900	2.74800	0
04/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.78900	3.74800	0
04/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01100	0.01000	0
04/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.13800	0.12700	0
04/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.61000	0.57700	0
04/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.54300	1.50200	0
04/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.53900	2.49800	0
04/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.53900	3.49800	0
04/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01400	0.01300	0
04/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.17200	0.15900	0
04/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.73200	0.69700	0
04/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.69200	1.65100	0
04/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.68900	2.64800	0
04/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.68900	3.64800	0
04/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01000	0.01000	0
04/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.12900	0.11800	0
04/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.57200	0.54000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.49300	1.45200	0
04/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.08300	0.09200	0
04/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.64000	0.67000	0
04/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.52100	2.56200	0
04/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.51200	4.55300	0
04/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.51100	6.55200	0
04/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.51100	8.55200	0
04/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.04300	0.04900	0
04/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.48300	0.51100	0
04/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.32500	2.36500	0
04/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.31200	4.35300	0
04/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.31100	6.35200	0
04/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.31100	8.35200	0
04/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.07100	0.07900	0
04/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.59900	0.62900	0
04/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.47200	2.51200	0
04/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.46200	4.50300	0
04/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.46100	6.50200	0
04/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.46100	8.50200	0
04/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.03000	0.03400	0
04/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.41000	0.43600	0
04/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.22700	2.26700	0
04/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.21200	4.25300	0
04/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.21100	6.25200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.21100	8.25200	0
04/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.03600	0.04100	0
04/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.44600	0.47300	0
04/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.27600	2.31600	0
04/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.26200	4.30300	0
04/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.26100	6.30200	0
04/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.26100	8.30200	0
04/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.05100	0.05800	0
04/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.52100	0.54900	0
04/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.37400	2.41400	0
04/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.36200	4.40300	0
04/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.36100	6.40200	0
04/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.36100	8.40200	0
04/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.06000	0.06800	0
04/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.56000	0.58900	0
04/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.42300	2.46300	0
04/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.41200	4.45300	0
04/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.41100	6.45200	0
04/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.41100	8.45200	0
04/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.22600	0.24500	0
04/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.93600	1.97500	0
04/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.91200	3.95300	0
04/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.91100	5.95200	0
04/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.91100	7.95200	0
04/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01600	0.01900	0
04/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.31100	0.33300	0
04/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.08200	2.12100	0
04/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.06200	4.10300	0
04/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.06100	6.10200	0
04/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.06100	8.10200	0
04/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.02500	0.02800	0
04/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.37600	0.40100	0
04/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.17900	2.21800	0
04/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.16200	4.20300	0
04/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.16100	6.20200	0
04/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.16100	8.20200	0
04/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01300	0.01500	0
04/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.28000	0.30100	0
04/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.03300	2.07300	0
04/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	4.01200	4.05300	0
04/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	6.01100	6.05200	0
04/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	8.01100	8.05200	0
04/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.02000	0.02300	0
04/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.34300	0.36600	0
04/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.13000	2.17000	0
04/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.11200	4.15300	0
04/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.11100	6.15200	0
04/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.11100	8.15200	0
04/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.25100	0.27100	0
04/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00700	0.00800	0
04/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.16100	0.17600	0
04/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.79000	1.82900	0
04/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.76300	3.80400	0
04/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.76100	5.80200	0
04/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.76100	7.80200	0
04/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00700	0.00800	0
04/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.18100	0.19800	0
04/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.83800	1.87700	0
04/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.81300	3.85300	0
04/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.81100	5.85200	0
04/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.81100	7.85200	0
04/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00800	0.00900	0
04/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.20300	0.22100	0
04/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.88700	1.92600	0
04/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.86200	3.90300	0
04/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.86100	5.90200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.86100	7.90200	0
04/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.78400	6.74150	470
04/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.31800	0.29900	0
04/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.44100	0.46400	0
05/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.77210	7.67700	270,713
05/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.04100	0.03500	0
05/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.54800	0.46200	0
05/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.52200	1.42700	0
05/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.52200	2.42700	0
05/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.52200	3.42700	0
05/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.78000	0.68900	0
05/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.77200	1.67700	0
05/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.77200	2.67700	0
05/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.77200	3.67700	0
05/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.72200	3.62700	0
05/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.63900	0.55000	0
05/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.62200	1.52700	0
05/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.62200	3.52700	0
05/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.12200	2.02700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.12200	3.02700	0
05/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.47200	1.37700	0
05/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.47200	2.37700	0
05/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.47200	3.37700	0
05/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.67200	3.57700	0
05/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.04800	0.04000	0
05/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.59300	0.50600	0
05/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.57200	1.47700	0
05/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.57200	2.47700	0
05/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.57200	3.47700	0
05/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.03000	0.02600	0
05/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.46100	0.38000	0
05/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.42200	1.32700	0
05/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.42200	2.32700	0
05/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.42200	3.32700	0
05/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.17300	1.07800	0
05/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.17200	2.07700	0
05/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.17200	3.07700	0
05/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.38000	0.30400	100

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.32300	1.22800	0
05/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.32200	2.22700	0
05/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.32200	3.22700	0
05/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.02600	0.02200	0
05/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.42000	0.34100	0
05/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.37200	2.27700	0
05/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.37200	3.27700	0
05/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.27300	1.17800	0
05/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.27200	2.17700	0
05/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.27200	3.17700	0
05/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.22300	1.12800	0
05/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.22200	2.12700	0
05/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.22200	3.12700	0
05/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.20700	0.16400	1,147
05/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.07400	0.97900	0
05/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.07200	1.97700	0
05/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.07200	2.97700	0
05/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.17800	0.14400	4,010
05/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.02400	0.93000	0
05/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.02200	1.92700	0
05/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.02200	2.92700	0
05/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.73300	0.64200	0
05/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.72200	1.62700	0
05/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.72200	2.62700	0
05/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.13600	0.11000	9,000
05/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.92600	0.83200	0
05/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.92200	1.82700	0
05/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.92200	2.82700	0
05/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.87700	0.78400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.87200	1.77700	0
05/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.82900	0.73600	0
05/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.82200	1.72700	0
05/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.82200	2.72700	0
05/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.68500	0.59500	0
05/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.67200	1.57700	0
05/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.67200	2.57700	0
05/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.82200	3.72700	0
05/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.97200	1.87700	0
05/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.97200	2.87700	0
05/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.97200	3.87700	0
05/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.92200	3.82700	0
05/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.87200	3.77700	0
05/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.32200	4.22700	0
05/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.27200	4.17700	0
05/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.02200	3.92700	0
05/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.50400	0.42000	0
05/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.37200	1.27700	0
05/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.87200	2.77700	0
05/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.37200	4.27700	0
05/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.12300	1.02900	0
05/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.62200	2.52700	0
05/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.12200	4.02700	0
05/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.34100	0.26800	8,029
05/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00300	0.00300	16,483
05/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.30500	0.23900	15,890
05/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.27000	0.21100	238
05/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.23700	0.18700	279
05/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.11800	0.09600	5,000
05/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.07600	0.06200	5,000
05/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.03500	0.03000	0
05/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.10200	0.08300	0
05/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.08900	0.07200	40
05/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.05600	0.04700	279
05/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.06600	0.05400	0
05/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01900	0.01600	15,890
05/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.02200	0.01900	0
05/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01600	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01400	0.01200	1
05/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
05/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
05/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00100	27,500
05/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.17200	4.07700	0
05/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.22200	4.12700	0
05/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.07200	3.97700	0
05/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.15600	0.12600	0
05/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.97500	0.88100	0
05/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00300	0.00400	12,000
05/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.18400	0.24900	0
05/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.02800	8.12300	0
05/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.92800	8.02300	0
05/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.77800	7.87300	0
05/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.82800	7.92300	0
05/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.22800	3.32300	0
05/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.66800	3.76300	0
05/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.07800	2.17400	0
05/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.52800	4.62300	0
05/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.97800	2.07400	0
05/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.17800	2.27300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.27800	2.37300	0
05/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.37800	2.47300	0
05/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.47800	2.57300	0
05/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.57800	2.67300	0
05/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.67800	2.77300	0
05/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.77800	4.87300	0
05/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.72900	1.82400	0
05/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.32800	3.42300	0
05/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.42800	3.52300	0
05/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.52800	3.62300	0
05/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.62800	3.72300	0
05/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.72800	3.82300	0
05/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.82800	3.92300	0
05/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.92800	6.02300	0
05/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.57900	1.67400	0
05/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.07800	3.17300	0
05/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.17800	3.27300	0
05/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.27800	3.37300	0
05/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.37800	3.47300	0
05/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.47800	3.57300	0
05/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.57800	3.67300	0
05/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.67800	3.77300	0
05/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.77800	5.87300	0
05/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.48000	1.57500	0
05/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.97800	3.07300	0
05/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.67800	5.77300	0
05/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.43000	1.52500	0
05/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.92800	3.02300	0
05/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.02800	3.12300	0
05/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.12800	3.22300	0
05/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.62800	5.72300	0
05/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.33100	1.42600	0
05/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.82800	2.92300	0
05/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.52800	5.62300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.77800	3.87300	0
05/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.87800	3.97300	0
05/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.97800	4.07300	0
05/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.07800	4.17300	0
05/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.17800	6.27300	0
05/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.92900	2.02400	0
05/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.92800	4.02300	0
05/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.02800	4.12300	0
05/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.12800	6.22300	0
05/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.17800	4.27300	0
05/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.27800	4.37300	0
05/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.37800	6.47300	0
05/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.02800	2.12400	0
05/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.12800	4.22300	0
05/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.22800	6.32300	0
05/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.82900	1.92400	0
05/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.02800	6.12300	0
05/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.62900	1.72400	0
05/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.53000	1.62500	0
05/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.72800	5.82300	0
05/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.03500	1.13000	0
05/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.72800	2.82300	0
05/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.42800	5.52300	0
05/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.18300	1.27700	0
05/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.87800	2.97300	0
05/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.57800	5.67300	0
05/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.82800	5.92300	0
05/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.08400	1.17900	0
05/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.77800	2.87300	0
05/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.47800	5.57300	0
05/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.23200	1.32700	0
05/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.87800	5.97300	0
05/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.98700	1.08100	0
05/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.37800	5.47300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.84200	0.93500	0
05/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.52800	2.62300	0
05/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.62800	2.72300	0
05/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.22800	5.32300	0
05/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.79400	0.88700	0
05/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.17800	5.27300	0
05/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.70000	0.79200	0
05/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.07800	5.17300	0
05/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.74700	0.83900	0
05/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.42800	2.52300	0
05/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.12800	5.22300	0
05/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.39400	0.47700	0
05/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.12800	2.22300	0
05/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.22800	2.32300	0
05/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.32800	2.42300	0
05/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.72800	4.82300	0
05/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.43400	0.52000	0
05/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.31700	0.39500	0
05/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.62800	4.72300	0
05/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.28000	0.35600	0
05/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.87900	1.97400	0
05/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.57800	4.67300	0
05/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.56300	0.65300	0
05/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.92800	5.02300	0
05/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.35400	0.43500	0
05/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.67800	4.77300	0
05/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.24600	0.31900	0
05/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.11500	0.16000	0
05/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.67900	1.77400	0
05/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.77900	1.87400	0
05/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.09800	0.13400	220
05/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.08300	0.11200	0
05/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.47800	4.57300	0
05/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.38100	1.47600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.06900	0.09100	200
05/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.87800	4.97300	0
05/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.87800	7.97300	0
05/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.62800	7.72300	0
05/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.03200	0.04300	0
05/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.17800	8.27300	0
05/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.97800	6.07300	0
05/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.97800	8.07300	0
05/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.72800	7.82300	0
05/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.67800	7.77300	0
05/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.12800	8.22300	0
05/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.07800	6.17300	0
05/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.07800	8.17300	0
05/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.22800	4.32300	0
05/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01300	0.01800	0
05/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.32800	4.42300	0
05/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.32800	5.42300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00700	0.00900	500
05/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00500	0.00700	670
05/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.13300	1.22800	0
05/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00400	0.00500	5,000
05/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.21400	0.28300	0
05/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.01100	0.01500	0
05/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.28100	1.37600	0
05/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.15600	0.21700	100
05/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.13500	0.18700	562
05/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.93800	1.03200	0
05/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.42800	4.52300	0
05/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.27800	5.37300	0
05/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.04800	0.06400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.65400	0.74500	0
05/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.05800	0.07700	0
05/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.03900	0.05300	0
05/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.60800	0.69900	0
05/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.02100	0.02900	5,110
05/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.47600	0.56300	0
05/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.82800	4.92300	0
05/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.32800	6.42300	0
05/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.32800	8.42300	0
05/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.42800	6.52300	0
05/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.42800	8.52300	0
05/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.52800	6.62300	0
05/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.52800	8.62300	0
05/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.62800	6.72300	0
05/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.62800	8.72300	0
05/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.57800	6.67300	0
05/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.57800	8.67300	0
05/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.77800	6.87300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.77800	8.87300	0
05/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.82800	6.92300	0
05/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.82800	8.92300	0
05/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.89000	0.98400	0
05/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.87800	6.97300	0
05/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.87800	8.97300	0
05/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.67800	6.77300	0
05/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.67800	8.77300	0
05/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01700	0.02300	0
05/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.37800	4.47300	0
05/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.37800	8.47300	0
05/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.27800	6.37300	0
05/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.27800	8.37300	0
05/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00800	0.01200	9,671
05/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.22800	8.32300	0
05/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02600	0.03500	0
05/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.51900	0.60800	0
05/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.47800	6.57300	0
05/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.47800	8.57300	0
05/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.72800	6.82300	0
05/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.72800	8.82300	0
05/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.90620	7.80940	39,804
05/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.18500	0.17500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.75600	3.65900	0
05/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.70600	3.60900	0
05/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.15900	2.06200	0
05/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.15600	3.06000	0
05/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.59400	0.53200	0
05/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.46700	1.37000	0
05/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.45800	2.36100	0
05/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.45600	3.36000	0
05/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.56500	1.46800	0
05/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.55700	2.46000	0
05/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.55600	3.45900	0
05/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.73900	0.66800	0
05/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.66300	1.56600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.65600	3.55900	0
05/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.20900	0.19500	140
05/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.70100	0.63200	0
05/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.61400	1.51700	0
05/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.60700	2.51000	0
05/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.60600	3.50900	0
05/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.17500	0.16500	0
05/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12400	0.12000	0
05/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.13100	0.12600	0
05/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.22400	1.12900	0
05/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.20900	2.11100	0
05/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.20600	3.11000	0
05/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.16500	0.15600	0
05/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.56000	0.50100	100
05/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.40800	2.31100	0
05/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.40600	3.31000	0
05/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.15600	0.14800	0
05/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.52800	0.47100	0
05/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.37000	1.27200	0
05/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.35800	2.26100	0
05/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.35600	3.26000	0
05/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14700	0.14000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.32100	1.22400	0
05/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.30800	2.21100	0
05/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.30600	3.21000	0
05/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13900	0.13300	0
05/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.27300	1.17500	0
05/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.25800	2.16100	0
05/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.25600	3.16000	0
05/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11800	0.11400	0
05/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.38600	0.34900	21,795
05/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.12900	1.03800	0
05/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.10900	2.01200	0
05/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.10700	3.01000	0
05/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.36200	0.32900	450
05/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.08100	0.99300	0
05/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.05900	1.96200	0
05/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.05700	2.96000	0
05/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10500	0.10300	0
05/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.33800	0.31000	55
05/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.03400	0.94900	0
05/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	2.01000	1.91300	0
05/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	3.00700	2.91000	0
05/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01600	0.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.81900	0.74300	0
05/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.80600	3.70900	0
05/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.76200	1.66500	0
05/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.75700	2.66000	0
05/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08500	0.08500	0
05/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.26600	0.24600	0
05/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.86000	0.78200	0
05/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.81100	1.71400	0
05/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.80700	2.71000	0
05/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.31900	0.29200	0
05/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.98900	0.90600	0
05/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.96000	1.86300	0
05/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.95700	2.86000	0
05/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.10000	0.09800	0
05/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.11100	0.10800	0
05/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09500	0.09300	0
05/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.94500	0.86400	0
05/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.91000	1.81300	0
05/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07700	0.07700	21,795
05/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.77900	0.70500	0
05/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.71300	1.61500	0
05/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.70700	2.61000	0
05/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07400	0.07400	0
05/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.09000	0.08900	0
05/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.66400	0.59800	0
05/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.41800	1.32100	0
05/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.90700	2.81000	0
05/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.40600	4.30900	0
05/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.22200	0.20700	0
05/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.17600	1.08300	0
05/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.65700	2.56000	0
05/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.15600	4.05900	0
05/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.07000	0.07000	0
05/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.49700	0.44300	390
05/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00500	0.00400	21,978
05/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.08100	0.08100	21,978
05/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06700	0.06700	0
05/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.46800	0.41500	100
05/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05300	0.05500	0
05/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05800	0.05900	0
05/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.43900	0.39200	600
05/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.05100	0.05200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05500	0.05700	0
05/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.06100	0.06200	0
05/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.41200	0.37000	33
05/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.25000	0.23200	0
05/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01700	0.01700	0
05/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01900	0.01900	0
05/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02200	0.02100	0
05/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.19700	0.18500	1,900
05/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.23500	0.21900	139
05/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02400	0.02400	0
05/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02700	0.02600	0
05/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.03100	0.03000	0
05/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03500	0.03300	0
05/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03900	0.03700	0
05/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04300	0.04200	0
05/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04700	0.04700	0
05/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.28200	0.26000	0
05/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00300	0.00300	26,596
05/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06400	0.06400	26,596
05/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02600	0.02500	0
05/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03300	0.03100	0
05/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.04100	0.03900	0
05/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04500	0.04400	0
05/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04900	0.04900	0
05/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.30000	0.27600	0
05/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03700	0.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.20600	4.10900	0
05/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.10600	4.00900	0
05/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.95600	3.85900	0
05/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.05600	3.95900	0
05/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	4.00600	3.90900	0
05/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.90600	3.80900	0
05/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.90200	0.82300	0
05/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.86100	1.76400	0
05/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.85700	2.76000	0
05/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.85600	3.75900	0
05/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.30600	4.20900	0
05/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.25600	4.15900	0
05/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.19400	8.29100	0
05/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.74400	7.84100	0
05/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.69400	7.79100	0
05/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.04600	0.06400	0
05/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.14400	6.24100	0
05/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.14400	8.24100	0
05/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.09400	8.19100	0
05/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	5.99400	6.09100	0
05/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	7.99400	8.09100	0
05/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.59400	9.69100	0
05/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.94400	6.04100	0
05/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.94400	8.04100	0
05/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.04800	4.14500	0
05/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.04400	6.14100	0
05/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.04400	8.14100	0
05/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.89900	3.99600	0
05/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.89400	5.99100	0
05/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.89400	7.99100	0
05/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.84900	3.94600	0
05/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.84400	5.94200	0
05/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.79400	7.89100	0
05/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.13100	2.22600	0
05/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.39400	0.46700	0
05/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.84300	1.94000	0
05/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.93900	2.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.03500	2.13000	0
05/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.22700	2.32200	0
05/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.32300	2.41900	0
05/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.42000	2.51600	0
05/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.49700	4.59300	0
05/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.55800	1.65500	0
05/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.24700	4.34400	0
05/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.42600	0.50100	0
05/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.89100	1.98800	0
05/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.98700	2.08300	0
05/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.08300	2.17800	0
05/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.17900	2.27400	0
05/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.27500	2.37100	0
05/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.37100	2.46700	0
05/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.46800	2.56500	0
05/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.54600	4.64300	0
05/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.52900	0.61000	4
05/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.51700	2.61300	0
05/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.61500	2.71100	0
05/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.69600	4.79300	0
05/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.64100	0.72600	0
05/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.56600	2.66200	0
05/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.66300	2.76000	0
05/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.76100	2.85800	0
05/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.84600	4.94300	0
05/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.49400	0.57300	0
05/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.64600	4.74300	0
05/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.25600	0.31100	0
05/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.60500	1.70300	0
05/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.69900	1.79800	0
05/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.79500	1.89300	0
05/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.23300	0.28300	0
05/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.65200	1.75000	0
05/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.74700	1.84600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.29700	4.39400	0
05/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.21200	0.25600	0
05/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.51100	1.60800	0
05/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.32500	1.42200	0
05/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	3.99900	4.09500	0
05/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.34700	4.44400	0
05/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.19100	0.23400	130
05/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.46400	1.56100	0
05/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02000	0.02400	0
05/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.56600	0.64800	0
05/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.35300	3.45000	0
05/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.34400	6.44100	0
05/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.84400	7.94100	0
05/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.10600	3.20300	0
05/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.59600	4.69300	0
05/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.09400	6.19100	0
05/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.59400	7.69100	0
05/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.10800	0.13900	0
05/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.23400	1.33000	0
05/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.41800	1.51500	0
05/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.94900	4.04600	0
05/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07300	0.09600	0
05/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.37100	1.46800	0
05/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.30400	3.40100	0
05/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.29500	5.39200	0
05/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03900	0.05500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.18900	1.28400	0
05/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.09800	4.19500	0
05/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.09500	5.19200	0
05/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.05500	1.14900	0
05/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.14400	1.23900	0
05/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.45200	3.54900	0
05/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.44700	4.54400	0
05/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.44500	5.54200	0
05/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03300	0.04700	0
05/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.36300	0.43300	0
05/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.55100	3.64800	0
05/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.54500	5.64200	0
05/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.05400	0.07300	200
05/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.46000	0.53700	0
05/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.27900	1.37600	0
05/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.71200	2.80900	0
05/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.70000	3.79700	0
05/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.69500	5.79200	0
05/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.19400	6.29100	0
05/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06300	0.08400	0
05/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.75000	3.84700	0
05/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.74600	4.84300	0
05/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.74500	5.84200	0
05/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.81000	2.90700	0
05/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.80000	3.89700	0
05/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.79600	4.89300	0
05/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.79500	5.89200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.60100	3.69800	0
05/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.59500	5.69200	0
05/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02800	0.04000	0
05/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.33200	0.40100	0
05/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.09900	1.19400	0
05/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.50200	3.59900	0
05/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.49500	5.59200	0
05/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02500	0.03400	0
05/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.30600	0.37000	430
05/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02300	0.02900	0
05/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.28000	0.34000	200
05/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.01200	1.10500	0
05/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.40300	3.50000	0
05/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.39700	4.49400	0
05/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.39500	5.49200	0
05/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.88300	0.97400	0
05/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.25400	3.35100	0
05/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.24500	5.34200	0
05/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.84100	0.93100	0
05/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.20500	3.30200	0
05/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.19800	4.29500	0
05/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.19500	5.29200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.17200	0.21200	0
05/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.80000	0.88900	0
05/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.15500	3.25200	0
05/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.14800	4.24500	0
05/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.14500	5.24200	0
05/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.15400	0.19200	0
05/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.75900	0.84700	0
05/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01800	0.02000	0
05/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.92500	1.01700	0
05/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.59400	6.69100	0
05/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.65100	3.74800	0
05/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.64400	6.74100	0
05/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.69400	6.79100	0
05/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.96800	1.06100	0
05/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.71900	0.80600	0
05/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.09500	0.12300	0
05/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.60300	0.68600	0
05/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.89600	4.99200	0
05/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.39400	6.49100	0
05/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.08300	0.10900	0
05/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.34400	8.44100	0
05/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.44400	6.54100	0
05/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.44400	8.54100	0
05/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.13800	0.17300	0
05/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.54400	6.64100	0
05/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.54400	8.64100	0
05/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.64400	8.74100	0
05/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.59400	8.69100	0
05/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.79400	6.89100	0
05/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.79400	8.89100	0
05/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.86000	2.95600	0
05/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.84400	6.94100	0
05/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.84400	8.94100	0
05/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.90900	3.00500	0
05/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.89400	6.99100	0
05/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.89400	8.99100	0
05/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.69400	8.79100	0
05/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.39400	8.49100	0
05/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.29400	6.39100	0
05/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.29400	8.39100	0
05/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.24400	6.34100	0
05/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.24400	8.34100	0
05/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.67900	0.76600	0
05/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.04000	7.94130	6,823
05/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03500	0.03600	0
05/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11200	0.11100	0
05/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.52100	0.48100	0
05/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.20000	1.11200	0
05/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.14800	2.04900	0
05/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.14200	3.04300	0
05/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.14000	4.04200	0
05/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03500	0.03400	0
05/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10900	0.10800	0
05/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.49800	0.46100	0
05/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.15600	1.07100	0
05/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.09900	2.00000	0
05/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.09200	2.99300	0
05/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.09000	3.99200	0
05/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03300	0.03200	0
05/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10300	0.10100	0
05/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.45300	0.42400	0
05/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.06900	0.99200	0
05/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	2.00000	1.90300	0
05/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.99200	2.89300	0
05/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.99000	3.89200	0
05/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03200	0.03100	0
05/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.09900	0.09800	0
05/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.43400	0.40600	0
05/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.02900	0.95400	0
05/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.95200	1.85400	0
05/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.94300	2.84400	0
05/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.94100	3.84200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03100	0.03000	0
05/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09600	0.09400	0
05/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.41600	0.39000	0
05/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.99100	0.91700	0
05/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.90300	1.80600	0
05/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.89300	2.79400	0
05/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.89100	3.79200	0
05/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02800	0.02700	0
05/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08700	0.08600	0
05/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.87900	0.81200	0
05/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.75800	1.66100	0
05/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.74300	2.64400	0
05/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.74100	3.64200	0
05/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09000	0.08800	0
05/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.38200	0.35900	0
05/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.91500	0.84600	0
05/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.80600	1.70900	0
05/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.79300	2.69400	0
05/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.79100	3.69200	0
05/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02600	0.02600	0
05/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08100	0.08000	0
05/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33600	0.31800	585
05/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.81000	0.74600	0
05/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.66200	1.56600	0
05/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.64400	2.54500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.64100	3.54200	0
05/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.36600	0.34400	0
05/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03900	0.04000	0
05/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.12700	0.12700	0
05/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.62500	0.57300	0
05/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.38100	1.28600	0
05/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.34600	2.24700	0
05/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.34100	3.24300	0
05/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.34000	4.24100	0
05/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03800	0.03900	0
05/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12300	0.12300	0
05/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.59700	0.54800	0
05/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.33500	1.24100	0
05/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.29700	2.19700	0
05/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.29200	3.19300	0
05/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.29000	4.19200	0
05/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10600	0.10400	0
05/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.47500	0.44200	0
05/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.11300	1.03100	0
05/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.05000	1.95100	0
05/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.04200	2.94300	0
05/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.04000	3.94200	0
05/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.03000	0.02900	0
05/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09300	0.09100	0
05/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39900	0.37400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.95300	0.88100	0
05/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.85400	1.75700	0
05/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.84300	2.74400	0
05/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.84100	3.74200	0
05/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02700	0.02600	0
05/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08400	0.08300	0
05/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.35100	0.33100	3,000
05/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.84400	0.77800	0
05/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.71000	1.61300	0
05/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.69400	2.59500	0
05/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.69100	3.59200	0
05/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16700	0.16300	0
05/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18600	0.18100	0
05/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.29700	0.28200	500
05/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20800	0.20100	0
05/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.26300	0.25100	3,000
05/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.19300	0.18700	0
05/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03600	0.03700	0
05/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11600	0.11500	0
05/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.24500	1.15300	0
05/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.19800	2.09800	0
05/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.19200	3.09300	0
05/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.19000	4.09200	0
05/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03700	0.03800	0
05/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.12000	0.11900	0
05/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.57100	0.52300	0
05/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.29000	1.19500	0
05/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.24700	2.14800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.24200	3.14300	0
05/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.24000	4.14200	0
05/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.54600	0.50100	509
05/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.25300	1.34600	0
05/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.16800	1.26000	0
05/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.92300	1.01000	0
05/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.29600	1.39000	0
05/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.80700	0.89100	0
05/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.42700	1.52200	0
05/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02000	0.02200	0
05/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15400	0.18700	0
05/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.66100	0.74000	0
05/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.39400	2.49200	0
05/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.33700	4.43500	0
05/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.31700	6.41500	0
05/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.31100	8.41000	0
05/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01400	0.01600	0
05/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.11300	0.14000	0
05/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.55900	0.63300	0
05/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.25300	2.35000	0
05/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.19000	4.28800	0
05/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.16800	6.26600	0
05/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.16100	8.26000	0
05/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07300	0.09000	0
05/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.43500	0.50100	0
05/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.06600	2.16300	0
05/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	3.99400	4.09200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.97000	6.06800	0
05/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.96100	8.06000	0
05/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04500	0.05000	0
05/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.30700	0.35700	0
05/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.83300	1.93200	0
05/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.74800	3.84800	0
05/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.72200	5.82000	0
05/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.71100	7.81000	0
05/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04100	0.04500	0
05/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.28500	0.33200	0
05/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.78700	1.88600	0
05/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.69900	3.79900	0
05/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.67200	5.77100	0
05/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.66200	7.76000	0
05/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.62600	0.70300	0
05/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02200	0.02500	0
05/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.17000	0.20500	0
05/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.69600	0.77700	0
05/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.44100	2.53900	0
05/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.38600	4.48500	0
05/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.36700	6.46500	0
05/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.36100	8.46000	0
05/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01600	0.01800	0
05/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.12500	0.15500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.59200	0.66800	0
05/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.30000	2.39700	0
05/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.23900	4.33700	0
05/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.21800	6.31600	0
05/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.21100	8.31000	0
05/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01800	0.02000	0
05/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13900	0.17100	0
05/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.34700	2.44500	0
05/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.28800	4.38600	0
05/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.26800	6.36600	0
05/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.26100	8.36000	0
05/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01300	0.01500	0
05/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.10100	0.12600	0
05/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.52600	0.59900	0
05/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.20600	2.30300	0
05/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.14100	4.23900	0
05/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.11900	6.21700	0
05/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.11100	8.21000	0
05/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01200	0.01300	0
05/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.08900	0.11300	0
05/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.49400	0.56500	0
05/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.15900	2.25700	0
05/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.09200	4.19000	0
05/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.06900	6.16700	0
05/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.06100	8.16000	0
05/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01000	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.07900	0.10100	0
05/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.46300	0.53300	0
05/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.11300	2.21000	0
05/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.04300	4.14100	0
05/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.02000	6.11800	0
05/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.01100	8.11000	0
05/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06600	0.08000	0
05/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.40800	0.47000	0
05/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.01900	2.11700	0
05/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.94500	4.04300	0
05/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.92000	6.01800	0
05/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.91100	8.01000	0
05/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06000	0.07100	0
05/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.38100	0.44000	0
05/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.97200	2.07000	0
05/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.89500	3.99500	0
05/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.87100	5.96900	0
05/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.86100	7.96000	0
05/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.35600	0.41000	0
05/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05000	0.05400	0
05/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.33100	0.38200	0
05/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.88000	1.97800	0
05/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.79700	3.89700	0
05/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.77100	5.87000	0
05/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.76100	7.86000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05500	0.06200	0
05/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.92600	2.02400	0
05/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.84600	3.94600	0
05/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.82100	5.91900	0
05/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.81100	7.91000	0
05/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.17320	8.07270	493
05/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03500	0.03600	0
05/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07600	0.07700	0
05/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.19000	0.18600	0
05/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.65900	0.61300	0
05/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.31400	1.22600	0
05/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.23700	2.13600	0
05/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.22800	3.12700	0
05/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.22400	4.12400	0
05/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.43300	0.41100	0
05/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03500	0.03500	0
05/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07500	0.07500	0
05/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18500	0.18100	300
05/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.27300	1.18700	0
05/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.18800	2.08700	0
05/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.17800	3.07700	0
05/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.17400	4.07400	0
05/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03400	0.03400	0
05/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07300	0.07300	0
05/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.18100	0.17700	0
05/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.61200	0.57200	0
05/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.23100	1.14900	0
05/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.13900	2.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.12900	3.02800	0
05/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.12400	4.02400	0
05/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07200	0.07200	0
05/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17600	0.17200	0
05/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.59000	0.55300	0
05/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.19100	1.11200	0
05/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.09000	1.99100	0
05/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.07900	2.97800	0
05/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.07400	3.97400	0
05/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.63500	0.59200	0
05/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03300	0.03300	0
05/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07100	0.07000	0
05/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17200	0.16800	0
05/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56900	0.53500	4,400
05/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.15100	1.07600	0
05/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.04100	1.94400	0
05/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.03000	2.92800	0
05/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.02500	3.92400	0
05/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03300	0.03200	0
05/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06900	0.06900	0
05/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.16800	0.16300	0
05/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.54900	0.51700	0
05/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.11400	1.04100	0
05/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.99300	1.89600	0
05/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.98000	2.87800	0
05/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.97500	3.87400	0
05/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03200	0.03100	0
05/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06800	0.06700	0
05/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16300	0.15900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.53100	0.50000	0
05/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.07700	1.00600	0
05/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.94500	1.84900	0
05/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.93000	2.82900	0
05/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.92500	3.82400	0
05/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02900	0.02900	0
05/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06200	0.06200	0
05/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.14700	0.14400	0
05/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.46300	0.43800	0
05/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.94100	0.87600	0
05/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.75800	1.66300	0
05/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.73200	2.63000	0
05/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.72500	3.62500	0
05/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03000	0.02900	0
05/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06400	0.06300	0
05/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15100	0.14800	0
05/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.47900	0.45300	0
05/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.97400	0.90700	0
05/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.80400	1.70900	0
05/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.78100	2.68000	0
05/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.77500	3.67500	0
05/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.41900	0.39800	117
05/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06100	0.06100	0
05/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14300	0.14000	0
05/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.44800	0.42400	0
05/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.90900	0.84600	0
05/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.71200	1.61700	0
05/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.68200	2.58100	0
05/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.67600	3.57500	0
05/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.51300	0.48400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03700	0.03700	0
05/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07900	0.08000	0
05/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.20000	0.19600	0
05/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.70800	0.65800	0
05/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.39900	1.30800	0
05/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.33600	2.23400	0
05/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.32700	3.22700	0
05/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.32400	4.22300	0
05/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03600	0.03600	0
05/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07800	0.07800	0
05/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19500	0.19100	0
05/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.68300	0.63400	0
05/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.35700	1.26600	0
05/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.28700	2.18400	0
05/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.27800	3.17700	0
05/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.27400	4.17400	0
05/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03100	0.03000	0
05/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06600	0.06600	0
05/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.15900	0.15500	0
05/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.04200	0.97200	0
05/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.89800	1.80200	0
05/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.88100	2.77900	0
05/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.87500	3.77400	0
05/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01400	0.01200	0
05/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03000	0.03000	0
05/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06500	0.06400	0
05/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15500	0.15100	0
05/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49600	0.46800	0
05/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	1.00700	0.93900	0
05/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.85100	1.75500	0
05/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.83100	2.72900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.82500	3.72500	0
05/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04900	0.04900	0
05/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11000	0.10900	0
05/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31500	0.30200	0
05/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.12300	5.02300	0
05/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30500	0.29300	330
05/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.24100	0.23400	0
05/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.28700	0.27700	0
05/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.31400	1.40400	0
05/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.56800	1.66100	0
05/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.23200	1.32000	0
05/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.19200	1.27900	0
05/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.98700	3.08600	0
05/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.92600	5.02600	0
05/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.90000	6.99900	0
05/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00600	0
05/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02800	0.03200	0
05/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.18400	0.21600	0
05/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.67300	0.74500	0
05/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.33200	2.42800	0
05/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.24200	4.34100	0
05/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.20700	6.30700	0
05/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.19100	8.28900	0
05/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00600	0
05/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02500	0.02900	0
05/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.16900	0.19900	0
05/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.28600	2.38200	0
05/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.19300	4.29300	0
05/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.15800	6.25700	0
05/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.14100	8.24000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01100	0
05/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08400	0.09300	0
05/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.41000	0.46100	0
05/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.92200	2.01800	0
05/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.80500	3.90500	0
05/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.76300	5.86300	0
05/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.74400	7.84300	0
05/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01100	0
05/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07600	0.08500	0
05/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.38500	0.43500	0
05/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.87700	1.97300	0
05/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.75600	3.85700	0
05/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.71400	5.81400	0
05/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.69400	7.79300	0
05/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.64000	0.71100	0
05/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03900	0.04400	0
05/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.23600	0.27300	0
05/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.77500	0.85100	0
05/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.47000	2.56700	0
05/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.38800	4.48800	0
05/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.35600	6.45500	0
05/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.33900	8.43800	0
05/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.84600	0.92500	0
05/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03100	0.03600	0
05/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.20100	0.23400	0
05/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.70600	0.78000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.37800	2.47500	0
05/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.29100	4.39000	0
05/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.25700	6.35600	0
05/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.24000	8.33900	0
05/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00700	0
05/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03500	0.04000	0
05/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.21800	0.25300	0
05/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.74000	0.81500	0
05/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.42400	2.52100	0
05/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.33900	4.43900	0
05/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.30600	6.40600	0
05/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.29000	8.38900	0
05/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02200	0.02600	0
05/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15400	0.18300	0
05/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.60800	0.67700	0
05/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.24000	2.33600	0
05/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.14500	4.24400	0
05/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.10900	6.20800	0
05/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.09100	8.19000	0
05/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00500	0
05/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02000	0.02300	0
05/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14100	0.16800	0
05/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.57600	0.64400	0
05/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.19500	2.29000	0
05/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.09600	4.19600	0
05/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.06000	6.15900	0
05/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.04200	8.14100	0
05/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00500	0
05/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01800	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12800	0.15300	0
05/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.54600	0.61200	0
05/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.14900	2.24500	0
05/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.04800	4.14700	0
05/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.01000	6.11000	0
05/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	7.99200	8.09100	0
05/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.46200	0.51900	0
05/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01700	0.01800	0
05/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11800	0.13900	0
05/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.51700	0.58000	0
05/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.10300	2.19900	0
05/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.99900	4.09900	0
05/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.96100	6.06000	0
05/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.94200	8.04100	0
05/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10800	0.12600	0
05/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.48900	0.54900	0
05/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.05800	2.15400	0
05/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.95000	4.05000	0
05/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.91100	6.01100	0
05/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.89300	7.99200	0
05/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10000	0.11400	0
05/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.01200	2.10800	0
05/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.90200	4.00200	0
05/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.86200	5.96200	0
05/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.84300	7.94200	0
05/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.81000	0.88800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09100	0.10300	0
05/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.43600	0.49000	0
05/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.96700	2.06300	0
05/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.85300	3.95400	0
05/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.81200	5.91300	0
05/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.79300	7.89300	0
05/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.14510	12.12550	11,909
05/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.04400	0.04400	0
05/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.31100	0.29200	0
05/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.15200	1.13100	0
05/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.14600	2.12600	0
05/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.03300	0.03300	0
05/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.22900	0.22200	0
05/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	1.00500	0.98600	0
05/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.99600	1.97600	0
05/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.03700	0.03600	0
05/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.25400	0.24400	0
05/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.05400	1.03400	0
05/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.04600	2.02600	0
05/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.99500	2.97600	0
05/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.02300	0.02300	0
05/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.15600	0.15300	0
05/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.81800	0.79800	0
05/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.79700	1.77700	0
05/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.79500	2.77600	0
05/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.03000	0.03000	0
05/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.20800	0.20300	0
05/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.95800	0.93800	0
05/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.94600	1.92600	0
05/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.94500	2.92600	0
05/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.02800	0.02800	0
05/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.18900	0.18400	0
05/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.91100	0.89100	0
05/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.89700	1.87700	0
05/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.89500	2.87600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.02100	0.02100	0
05/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.14200	0.13900	0
05/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.77300	0.75300	0
05/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.74700	1.72700	0
05/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.74500	2.72600	0
05/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.04000	0.04000	0
05/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.28200	0.26700	0
05/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.10300	1.08200	0
05/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.09600	2.07600	0
05/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.01900	0.01900	0
05/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.12900	0.12600	0
05/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.72800	0.70800	0
05/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.69700	1.67700	0
05/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.69500	2.67600	0
05/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.39500	3.37600	0
05/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.44500	3.42600	0
05/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.74500	3.72600	0
05/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.09500	3.07600	0
05/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.79500	3.77600	0
05/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.19500	4.17600	0
05/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.14500	3.12600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.14500	4.12600	0
05/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.29500	4.27600	0
05/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.09500	4.07600	0
05/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.49500	3.47600	0
05/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.99500	3.97600	0
05/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.94500	3.92600	0
05/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.69500	3.67600	0
05/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.02500	0.02500	0
05/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.17200	0.16800	0
05/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.86400	0.84500	0
05/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.84700	1.82700	0
05/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.84500	2.82600	0
05/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.05400	0.05300	11,630

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.37400	0.35500	0
05/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.25100	1.23000	0
05/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.24600	2.22600	0
05/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.08700	0.08600	0
05/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.55900	0.53900	0
05/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.49800	1.47800	0
05/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.49500	2.47600	0
05/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.07200	0.07100	0
05/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.48100	0.46100	0
05/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.39900	1.37900	0
05/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.39500	2.37600	0
05/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.10600	0.10400	0
05/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.64100	0.62200	0
05/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.59800	1.57700	0
05/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.59500	2.57600	0
05/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.05900	0.05800	0
05/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.40800	0.38900	0
05/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.30000	1.27900	0
05/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.29600	2.27600	0
05/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00800	0.00900	0
05/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.04900	0.04800	0
05/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.34200	0.32300	0
05/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.20200	1.18000	0
05/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.19600	2.17600	0
05/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.06500	0.06400	0
05/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.44400	0.42400	0
05/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.35000	1.32900	0
05/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.34600	2.32600	0
05/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	11,630
05/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.07900	0.07800	0
05/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.51900	0.49900	0
05/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.44900	1.42800	0
05/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.44500	2.42600	0
05/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.09600	0.09400	0
05/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.59900	0.58000	0
05/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.54800	1.52800	0
05/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.54500	2.52600	0
05/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.11700	0.11400	0
05/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.68400	0.66500	0
05/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.64800	1.62700	0
05/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.64500	2.62600	0
05/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.54500	3.52600	0
05/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.64500	3.62600	0
05/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.59500	3.57600	0
05/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.34500	3.32600	0
05/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.24500	3.22600	0
05/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.29500	3.27600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.19500	3.17600	0
05/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.04500	3.02600	0
05/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.00500	7.02500	0
05/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.00500	9.02500	0
05/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.95600	2.97600	0
05/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.95500	4.97500	0
05/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.95500	6.97500	0
05/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.95500	8.97500	0
05/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.80500	6.82500	0
05/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.80500	8.82500	0
05/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.70500	6.72500	0
05/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.70500	8.72500	0
05/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.75500	6.77500	0
05/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.75500	8.77500	0
05/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.65500	6.67500	0
05/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.65500	8.67500	0
05/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.40500	6.42500	0
05/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.40500	8.42500	0
05/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.35500	6.37500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.35500	8.37500	0
05/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.45500	6.47500	0
05/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.45500	8.47500	0
05/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.37300	1.39300	0
05/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03900	0.04000	0
05/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.47200	0.48900	0
05/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.35800	2.37800	0
05/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.35600	3.37600	0
05/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.35500	4.37500	0
05/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.35500	5.37500	0
05/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.05400	0.05500	0
05/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.55100	0.56900	0
05/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.47000	1.49000	0
05/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.45800	2.47800	0
05/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.45600	3.47600	0
05/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.45500	4.47500	0
05/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.45500	5.47500	0
05/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.07400	0.07400	0
05/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.63400	0.65300	0
05/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.56800	1.58800	0
05/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.55700	2.57700	0
05/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.55500	3.57500	0
05/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.55500	4.57500	0
05/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.55500	5.57500	0
05/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09900	0.09900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.72000	0.73900	0
05/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.66600	1.68600	0
05/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.65700	2.67700	0
05/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.65500	3.67500	0
05/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.65500	4.67500	0
05/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.65500	5.67500	0
05/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00700	0.00500	0
05/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.14700	0.14800	0
05/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.85400	0.87300	0
05/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.81300	1.83400	0
05/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.80700	2.82700	0
05/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.80500	3.82500	0
05/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.80500	4.82500	0
05/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.80500	5.82500	0
05/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.11300	0.11400	0
05/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.76400	0.78300	0
05/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.71500	1.73500	0
05/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.70700	2.72700	0
05/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.70500	3.72500	0
05/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.70500	4.72500	0
05/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.70500	5.72500	0
05/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04600	0.04700	0
05/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.51100	0.52900	0
05/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.42100	1.44100	0
05/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.40800	2.42800	0
05/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.40600	3.42600	0
05/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.40500	4.42500	0
05/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.40500	5.42500	0
05/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.08600	0.08600	0
05/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.67700	0.69600	0
05/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.61700	1.63700	0
05/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.60700	2.62700	0
05/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.60500	3.62500	0
05/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.60500	4.62500	0
05/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.60500	5.62500	0
05/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.06400	0.06400	0
05/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.59200	0.61100	0
05/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.51900	1.53900	0
05/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.50800	2.52800	0
05/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.50600	3.52600	0
05/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.50500	4.52500	0
05/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.50500	5.52500	0
05/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.12900	0.13000	0
05/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.80900	0.82800	0
05/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.76400	1.78400	0
05/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.75700	2.77700	0
05/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.75500	3.77500	0
05/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.75500	4.77500	0
05/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.75500	5.77500	0
05/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.91200	1.93200	0
05/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01900	0.02000	0
05/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.32700	0.34300	0
05/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.18000	1.20000	0
05/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.16000	2.18000	0
05/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.15600	3.17600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.15500	4.17500	0
05/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.15500	5.17500	0
05/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.55500	8.57500	0
05/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.30900	2.32900	0
05/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.30500	4.32500	0
05/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.30500	6.32500	0
05/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.30500	8.32500	0
05/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.06100	2.08100	0
05/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.05500	4.07500	0
05/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.05500	6.07500	0
05/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.05500	8.07500	0
05/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.50500	6.52500	0
05/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.50500	8.52500	0
05/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.20900	2.22900	0
05/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.20500	4.22500	0
05/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.20500	6.22500	0
05/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.20500	8.22500	0
05/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.90600	2.92600	0
05/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.90500	4.92500	0
05/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.90500	6.92500	0
05/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.90500	8.92500	0
05/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.00600	3.02600	0
05/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.00500	5.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.60500	8.62500	0
05/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.25900	2.27900	0
05/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.25500	4.27500	0
05/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.25500	6.27500	0
05/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.25500	8.27500	0
05/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.55500	6.57500	0
05/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.60500	6.62500	0
05/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.15500	7.17500	0
05/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.15500	9.17500	0
05/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.03300	0.03300	0
05/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.43400	0.45100	0
05/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.32400	1.34400	0
05/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.30600	3.32600	0
05/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.30500	5.32500	0
05/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.30500	7.32500	0
05/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.30500	9.32500	0
05/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.40500	7.42500	0
05/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.40500	9.42500	0
05/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.45500	7.47500	0
05/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.45500	9.47500	0
05/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.60500	7.62500	0
05/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.60500	9.62500	0
05/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.70500	7.72500	0
05/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.70500	9.72500	0
05/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.75500	7.77500	0
05/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.75500	9.77500	0
05/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.80500	7.82500	0
05/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.80500	9.82500	0
05/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.18700	0.19200	0
05/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.94500	0.96500	0
05/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.90500	3.92500	0
05/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.90500	5.92500	0
05/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.90500	7.92500	0
05/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.90500	9.92500	0
05/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.65500	7.67500	0
05/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.65500	9.67500	0
05/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.50500	7.52500	0
05/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.50500	9.52500	0
05/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02800	0.02800	0
05/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.39700	0.41400	0
05/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.27600	1.29600	0
05/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.25600	3.27600	0
05/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.25500	5.27500	0
05/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.25500	7.27500	0
05/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.25500	9.27500	0
05/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.29400	0.30900	0
05/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.13300	1.15300	0
05/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.10600	3.12600	0
05/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.10500	5.12500	0
05/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.10500	7.12500	0
05/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.10500	9.12500	0
05/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.26300	0.27800	0
05/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.08500	1.10500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.05600	3.07600	0
05/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.05500	5.07500	0
05/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.05500	7.07500	0
05/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.05500	9.07500	0
05/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02300	0.02300	0
05/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.36100	0.37800	0
05/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.22800	1.24800	0
05/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.20600	3.22600	0
05/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.20500	5.22500	0
05/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.20500	7.22500	0
05/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.20500	9.22500	0
05/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.35500	7.37500	0
05/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.35500	9.37500	0
05/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.20900	0.21900	0
05/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	0.99200	1.01100	0
05/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.96200	1.98200	0
05/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.95500	3.97500	0
05/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.95500	5.97500	0
05/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.95500	7.97500	0
05/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.95500	9.97500	0
05/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01000	0.01100	0
05/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.23400	0.24700	0
05/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.03800	1.05800	0
05/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.01100	2.03100	0
05/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.00500	4.02500	0
05/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.00500	6.02500	0
05/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.00500	8.02500	0
05/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.00500	10.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.16600	0.16700	0
05/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.89900	0.91900	0
05/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.86300	1.88300	0
05/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.85500	3.87500	0
05/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.85500	5.87500	0
05/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.85500	7.87500	0
05/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.85500	9.87500	0
05/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.34780	12.32670	12,463
05/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03600	0.03700	0
05/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03900	0.04100	0
05/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.16800	0.17200	0
05/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.37200	0.37300	0
05/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.77500	1.75300	0
05/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.75500	2.73300	0
05/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.42200	0.42200	8,032
05/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	1.01200	0.99600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.91900	1.89700	0
05/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.90400	2.88200	0
05/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03500	0.03600	0
05/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.50700	0.50000	0
05/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.17700	1.15500	0
05/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.11300	2.09100	0
05/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.13300	1.11400	0
05/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.06400	2.04200	0
05/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.11200	0.11600	0
05/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.22800	0.23100	0
05/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.53200	0.52100	0
05/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.22100	1.19700	0
05/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.16200	2.13900	0
05/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.03000	0.03100	0
05/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03400	0.03500	0
05/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03700	0.03800	0
05/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.76200	0.74900	0
05/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.58600	1.56300	0
05/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.55700	2.53500	0
05/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.16200	0.16600	0
05/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.86400	0.85000	0
05/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.72700	1.70500	0
05/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.03200	0.03300	0
05/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.06100	0.06200	0
05/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.17500	0.17900	0
05/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.38800	0.38900	0
05/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.93600	0.92100	0
05/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.82300	1.80000	0
05/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.80500	2.78300	0
05/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.10900	0.11200	0
05/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.04200	0.04300	0
05/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.58400	0.57300	0
05/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.31000	1.28600	0
05/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.26700	0.27000	0
05/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.64000	0.62800	0
05/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.40100	1.37700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.35900	2.33700	0
05/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02900	0.03000	0
05/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05500	0.05600	0
05/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.15700	0.16100	0
05/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.34200	0.34300	0
05/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.82900	0.81500	0
05/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.68000	1.65700	0
05/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.65600	2.63400	0
05/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.73000	0.71700	0
05/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.53900	1.51600	0
05/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.50800	2.48500	0
05/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.02000	0.01900	0
05/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.23700	0.24000	0
05/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.55700	0.54600	0
05/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.21200	2.18900	0
05/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.02200	0.02100	0
05/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.04300	0.04500	0
05/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.12300	0.12800	0
05/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.25600	0.25900	0
05/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.61100	0.60000	28
05/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.35500	1.33200	0
05/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.31000	2.28700	0
05/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02400	0.02300	0
05/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04600	0.04800	0
05/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.27800	0.28100	0
05/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.66900	0.65700	0
05/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.44700	1.42300	0
05/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.40900	2.38600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.40100	3.38000	0
05/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06800	0.06900	0
05/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.45100	3.42900	0
05/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06500	0.06700	0
05/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.14900	4.12800	0
05/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.29800	4.27700	0
05/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.09900	4.07800	0
05/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.07000	0.07200	0
05/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.50100	3.47900	0
05/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.08100	0.08300	0
05/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.70000	3.67900	0
05/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.99900	3.97800	0
05/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.94900	3.92800	0
05/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.29000	0.29200	0
05/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.69900	0.68700	0
05/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.45800	2.43600	0
05/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02800	0.02900	0
05/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.05300	0.05400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.32800	0.33000	0
05/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.79500	0.78200	0
05/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.63300	1.61000	0
05/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.60700	2.58400	0
05/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.15100	0.15500	0
05/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.03300	0.03400	0
05/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.06300	0.06500	0
05/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.18800	0.19200	0
05/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03800	0.03900	0
05/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.07600	0.07700	0
05/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.21900	0.22300	0
05/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.09000	1.07400	0
05/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	2.01500	1.99300	0
05/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	3.00300	2.98100	0
05/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02500	0.02500	0
05/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.09800	0.10000	8,032
05/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.05100	1.03400	0
05/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.96700	1.94500	0
05/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04500	0.04600	0
05/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.09100	0.09300	0
05/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.18100	0.18500	0
05/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.40500	0.40500	0
05/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.97300	0.95800	0
05/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.87000	1.84800	0
05/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.85400	2.83200	0
05/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04800	0.04900	0
05/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.13600	0.14100	0
05/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.44100	0.44000	0
05/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.49300	1.47000	0
05/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.95400	2.93200	0
05/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.44800	4.42700	0
05/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.12700	0.13200	0
05/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.04100	0.04200	0
05/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.11600	0.12000	0
05/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.35600	0.35800	0
05/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.26500	1.24100	0
05/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.70600	2.68300	0
05/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.19900	4.17800	0
05/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.03100	0.03200	0
05/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.08400	0.08600	0
05/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.24600	0.25000	0
05/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.90000	0.88500	0
05/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.26100	2.23800	0
05/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.75000	3.72900	0
05/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00400	0
05/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02700	0.02700	0
05/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.05100	0.05300	0
05/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.10500	0.10800	0
05/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.14600	0.15000	0
05/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.21100	0.21400	0
05/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.31400	0.31700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.48300	0.47900	0
05/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.11900	0.12400	0
05/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02700	0.02600	0
05/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.05000	0.05100	0
05/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.14100	0.14500	0
05/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.20300	0.20700	0
05/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.30200	0.30400	0
05/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.46000	0.45900	0
05/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.13200	0.13600	0
05/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00800	0.00800	11,194
05/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.19500	0.19900	11,194
05/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.10200	0.10400	0
05/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.07300	0.07400	0
05/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.55100	3.52900	0
05/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01900	0.01800	0
05/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.07800	0.08000	0
05/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.65000	3.62900	0
05/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.60000	3.57900	0
05/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.35100	3.33000	0
05/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05900	0.06000	0
05/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.25200	3.23000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.30200	3.28000	0
05/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05700	0.05800	0
05/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.20200	3.18000	0
05/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.05300	3.03100	0
05/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.10300	3.08100	0
05/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.08800	0.08900	0
05/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.80000	3.77800	0
05/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.15200	3.13100	0
05/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.29000	2.31200	0
05/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.20300	8.22400	0
05/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.90400	6.92500	0
05/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.90200	8.92300	0
05/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.00400	7.02500	0
05/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.00200	9.02300	0
05/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.95400	6.97500	0
05/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.95200	8.97300	0
05/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.85900	2.88100	0
05/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.80400	6.82500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.80300	8.82400	0
05/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.70400	6.72500	0
05/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.70300	8.72400	0
05/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.81100	2.83300	0
05/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.76400	4.78500	0
05/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.75300	8.77400	0
05/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.65400	6.67500	0
05/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.65300	8.67400	0
05/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.40500	6.42600	0
05/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.40300	8.42400	0
05/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.43000	2.45300	0
05/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.37100	4.39100	0
05/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.35500	6.37600	0
05/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.35300	8.37400	0
05/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.52500	2.54700	0
05/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.46900	4.48900	0
05/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.45500	6.47600	0
05/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.45300	8.47400	0
05/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.10400	2.12700	0
05/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.24700	1.27200	0
05/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.16000	5.18100	0
05/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.73400	1.75900	0
05/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.46200	0.48200	0
05/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.80400	0.82700	0
05/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.20500	1.23000	0
05/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.64300	1.66800	0
05/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.05200	3.07400	0
05/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.02900	4.04900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.01200	5.03200	0
05/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.00500	6.02600	0
05/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.87100	1.89700	0
05/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.43500	0.45200	0
05/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.76600	0.79000	0
05/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.16300	1.18700	0
05/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.59800	1.62300	0
05/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.05700	2.08100	0
05/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.00300	3.02600	0
05/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	3.97900	4.00000	0
05/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.96200	4.98300	0
05/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.95500	5.97700	0
05/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01300	0.01100	0
05/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.15200	0.15800	0
05/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	0.99800	1.02300	0
05/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.33600	2.35900	0
05/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.78300	3.80500	0
05/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.25900	5.28000	0
05/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.75400	6.77500	0
05/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.25300	8.27400	0
05/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00800	0.00600	0
05/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06700	0.06400	0
05/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.65800	0.68100	0
05/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.91800	1.94300	0
05/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.34300	3.36500	0
05/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.81400	4.83400	0
05/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.30500	6.32600	0
05/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.80300	7.82400	0
05/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.77900	1.80500	0
05/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04500	0.04300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.49300	0.51300	0
05/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.68800	1.71400	0
05/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.10000	3.12200	0
05/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.56700	4.58800	0
05/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.05500	6.07600	0
05/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.55300	7.57500	0
05/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02200	0.02100	0
05/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.12500	0.13100	0
05/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.55700	0.57800	0
05/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.33300	1.35800	0
05/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.24300	2.26600	0
05/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.19700	3.21900	0
05/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.17500	4.19500	0
05/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01900	0.01800	0
05/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.10300	0.10700	0
05/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.15000	2.17300	0
05/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.07700	4.09800	0
05/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.06100	5.08200	0
05/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.09200	0.09700	0
05/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.21000	5.23100	0
05/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.12100	1.14600	0
05/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.47800	2.50000	0
05/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.44000	3.46200	0
05/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.42000	4.44000	0
05/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.40800	5.42900	0
05/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.29000	1.31500	0
05/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.71500	2.73800	0
05/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.68500	3.70700	0
05/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.66600	4.68600	0
05/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.65700	5.67800	0
05/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.55300	1.57800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00900	0.00700	0
05/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03500	0.03300	0
05/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.19700	0.20500	0
05/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.73000	0.75300	0
05/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.95500	2.97700	0
05/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.93000	3.95200	0
05/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.91300	4.93300	0
05/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.90600	5.92700	0
05/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.25100	0.26000	0
05/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.84200	0.86500	0
05/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.55400	6.57600	0
05/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.55300	8.57400	0
05/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.05300	8.07400	0
05/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.38300	2.40600	0
05/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.30300	8.32400	0
05/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.57200	2.59500	0
05/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.51800	4.53900	0
05/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.50400	6.52600	0
05/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.50300	8.52400	0
05/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.66700	2.69000	0
05/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.61600	4.63700	0
05/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.60400	6.62500	0
05/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.60300	8.62400	0
05/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.15400	7.17500	0
05/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.15200	9.17300	0
05/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.62000	2.64200	0
05/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.85300	8.87300	0
05/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.85400	6.87500	0
05/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01100	0.00900	0
05/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04900	0.04600	0
05/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.27100	0.28000	0
05/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.88000	0.90400	0
05/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.14800	3.17100	0
05/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.12600	4.14600	0
05/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.11100	5.13100	0
05/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.10500	6.12600	0
05/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01200	0.01000	0
05/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05700	0.05500	0
05/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.31300	0.32300	0
05/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.95800	0.98200	0
05/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.82500	1.85100	0
05/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.24500	3.26800	0
05/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.22400	4.24400	0
05/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.20500	6.22600	0
05/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01400	0.01200	0
05/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.35900	0.36900	0
05/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.03900	1.06300	0
05/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.32200	4.34200	0
05/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.30900	5.33000	0
05/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01000	0.00800	0
05/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04100	0.03900	0
05/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.23200	0.24000	0
05/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03200	0.03000	0
05/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.18100	0.18800	0
05/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.69400	0.71600	0
05/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.50900	1.53400	0
05/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.90700	2.92900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.88100	3.90300	0
05/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.86300	4.88400	0
05/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.85600	5.87700	0
05/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05300	0.05000	0
05/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.29200	0.30100	0
05/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.91900	0.94300	0
05/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.15500	6.17600	0
05/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06200	0.05900	0
05/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.33600	0.34600	0
05/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.29400	3.31600	0
05/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.27300	4.29300	0
05/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.25500	6.27600	0
05/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.01100	2.03500	0
05/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02500	0.02300	0
05/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.13800	0.14400	0
05/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.59000	0.61200	0
05/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.37700	1.40200	0
05/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.76300	2.78500	0
05/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.73400	3.75600	0
05/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.71500	4.73600	0
05/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.70700	5.72700	0
05/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.20400	7.22500	0
05/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.20200	9.22300	0
05/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.16600	0.17300	0
05/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.46400	1.48900	0
05/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.30400	7.32500	0
05/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.30200	9.32300	0
05/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.40400	7.42500	0
05/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.40200	9.42300	0
05/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03800	0.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.21400	0.22200	0
05/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.48900	3.51100	0
05/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.45800	5.47900	0
05/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.45400	7.47500	0
05/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.45200	9.47300	0
05/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.63600	3.65800	0
05/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.60700	5.62800	0
05/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.60300	7.62500	0
05/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.60200	9.62300	0
05/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.65300	7.67400	0
05/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.65200	9.67300	0
05/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.83200	3.85400	0
05/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.80600	5.82700	0
05/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.80200	9.82300	0
05/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01400	0.01200	0
05/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07300	0.07000	0
05/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.38400	0.39400	0
05/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.08000	1.10400	0
05/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.96400	1.98900	0
05/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.85300	7.87400	0
05/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.85200	9.87300	0
05/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08500	0.08700	0
05/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.95300	7.97400	0
05/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.95200	9.97300	0
05/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.07900	0.07800	0
05/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.40900	0.42300	0
05/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.90300	7.92400	0
05/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.90200	9.92300	0
05/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.75600	5.77700	0
05/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.75300	7.77400	0
05/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.75200	9.77300	0
05/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.58700	3.60900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.55700	5.57800	0
05/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.55200	9.57300	0
05/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.11400	0.11900	0
05/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.52400	0.54500	0
05/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.10400	7.12500	0
05/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.10200	9.12300	0
05/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.05400	7.07500	0
05/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.05200	9.07300	0
05/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02700	0.02600	0
05/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.62400	0.64600	0
05/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.42000	1.44500	0
05/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.25400	7.27500	0
05/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.25200	9.27300	0
05/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.39100	3.41400	0
05/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.35900	5.37900	0
05/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.35400	7.37500	0
05/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.35200	9.37300	0
05/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.53800	3.56000	0
05/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.50800	5.52800	0
05/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.50300	7.52500	0
05/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.50200	9.52300	0
05/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.00300	8.02400	0
05/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.00200	10.02300	0
05/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.70300	7.72400	0
05/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.70200	9.72300	0
05/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.55030	12.52680	1,261
05/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.54000	0.56900	0
05/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.55800	0.54800	0
05/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.56200	0.59100	0
05/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.69200	0.74400	0
05/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.78800	0.80100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.72000	0.77200	0
05/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08690	0.08480	1,364
05/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00730	0.00558	0
05/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01694	0.01483	0
05/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00178	0.00134	0
05/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00488	0.00654	0
05/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00004	0.00003	0
05/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00040	0.00078	0
05/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08850	0.08630	0
05/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.01004	0.00855	0
05/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00499	0.00420	0
05/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01869	0.01649	0
05/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00019	0.00019	0
05/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00649	0.00790	0
05/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00154	0.00225	0
05/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.62490	10.59840	23,284
05/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01200	0.01400	0
05/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.17700	0.17500	0
05/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.98000	0.95400	0
05/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.97500	1.94900	0
05/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.97500	2.94800	0
05/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.01600	0.01800	0
05/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.22700	0.21900	0
05/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.07800	1.05200	0
05/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.07500	2.04900	0
05/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.07500	3.04800	0
05/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.02400	0.02600	0
05/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.32300	0.30800	0
05/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.22700	1.20000	0
05/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.22500	2.19800	0
05/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.22500	3.19800	0
05/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.02100	0.02300	0
05/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.28900	0.27500	0
05/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.17700	1.15100	0
05/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.17500	2.14800	0
05/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.17500	3.14800	0
05/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01400	0.01600	0
05/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.19900	0.19600	0
05/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.02900	1.00300	0
05/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	2.02500	1.99900	0
05/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	3.02500	2.99800	0
05/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.02800	0.03000	0
05/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.35900	0.34200	0
05/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.27700	1.25000	0
05/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.27500	2.24800	0
05/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.27500	3.24800	0
05/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.01900	0.02000	10
05/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.25700	0.24500	0
05/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.12800	1.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.12500	2.09800	0
05/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.12500	3.09800	0
05/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.42500	3.39800	0
05/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.01100	0.01200	0
05/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.15600	0.15600	0
05/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.93200	0.90600	0
05/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.92500	1.89900	0
05/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.92500	2.89800	0
05/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00900	0.01100	0
05/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.13800	0.13800	0
05/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.88300	0.85800	0
05/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.87500	1.84900	0
05/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.87500	2.84800	0
05/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.08300	0.08400	0
05/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.69500	0.67000	0
05/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.67500	1.64900	0
05/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.67500	2.64800	0
05/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00500	0.00600	0
05/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.07200	0.07400	13,651
05/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.64900	0.62500	0
05/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.62500	1.59900	0
05/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.62500	2.59800	0
05/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00700	0.00800	0
05/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.10700	0.10800	0
05/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.78800	0.76300	0
05/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.77500	1.74900	0
05/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.77500	2.74800	0
05/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00800	0.00900	0
05/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.12200	0.12300	0
05/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.83500	0.81000	0
05/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.82500	1.79900	0
05/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.82500	2.79800	0
05/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00600	0.00700	0
05/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.09400	0.09600	0
05/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.74100	0.71600	0
05/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.72500	1.69900	0
05/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.72500	2.69800	0
05/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00300	0.00400	0
05/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.04800	0.05100	0
05/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.51800	0.49600	0
05/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.47600	1.44900	0
05/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.47500	2.44800	0
05/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00400	0.00500	0
05/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.06300	0.06500	0
05/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.60400	0.58100	0
05/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.57500	1.54900	0
05/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.57500	2.54800	0
05/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.05500	0.05800	0
05/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.56000	0.53800	0
05/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.52600	1.49900	0
05/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.52500	2.49800	0
05/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.04200	0.04400	0
05/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.47600	0.45600	0
05/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.42600	1.39900	0
05/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.42500	2.39800	0
05/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.03700	0.03900	2,700
05/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.43500	0.41600	0
05/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.37600	1.35000	0
05/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.37500	2.34800	0
05/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.47500	3.44800	0
05/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.03200	0.03400	0
05/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.39600	0.37800	0
05/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.32600	1.30000	0
05/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.32500	2.29800	0
05/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.32500	3.29800	0
05/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.37500	3.34800	0
05/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.52500	3.49800	0
05/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.57500	6.60200	0
05/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.57500	8.60200	0
05/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.47500	6.50200	0
05/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.47500	8.50200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.62500	6.65200	0
05/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.62500	8.65200	0
05/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.07100	0.08000	0
05/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.70700	0.73600	0
05/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.67500	2.70200	0
05/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.67500	4.70200	0
05/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.67500	6.70200	0
05/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.67500	8.70200	0
05/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.52500	6.55200	0
05/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.52500	8.55200	0
05/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.47900	1.50600	0
05/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.06000	0.06800	0
05/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.66200	0.69100	0
05/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.62800	1.65500	0
05/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.62500	2.65200	0
05/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.62500	3.65200	0
05/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.62500	4.65200	0
05/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.62500	5.65200	0
05/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.05100	0.05800	0
05/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.61700	0.64600	0
05/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.57800	1.60500	0
05/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.57500	2.60300	0
05/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.57500	3.60200	0
05/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.57500	4.60200	0
05/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.57500	5.60200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03500	0.04000	0
05/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.53000	0.56000	0
05/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.47500	2.50300	0
05/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.47500	3.50200	0
05/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.47500	4.50200	0
05/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.47500	5.50200	0
05/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02900	0.03300	0
05/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.48800	0.51700	0
05/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.42900	1.45700	0
05/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.42600	2.45300	0
05/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.42500	3.45200	0
05/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.42500	4.45200	0
05/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.42500	5.45200	0
05/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04300	0.04800	0
05/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.57300	0.60300	0
05/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.52800	1.55600	0
05/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.52500	2.55300	0
05/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.52500	3.55200	0
05/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.52500	4.55200	0
05/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.52500	5.55200	0
05/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01600	0.01800	0
05/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.36900	0.39800	0
05/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.28100	1.30900	0
05/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.27600	2.30300	0
05/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.27500	3.30200	0
05/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.27500	4.30200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.27500	5.30200	0
05/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.01000	0.01200	0
05/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.29700	0.32500	0
05/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.18300	1.21100	0
05/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.17600	2.20300	0
05/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.17500	3.20200	0
05/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.17500	4.20200	0
05/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.17500	5.20200	0
05/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01300	0.01500	0
05/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.33200	0.36000	0
05/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.23200	1.26000	0
05/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.22600	2.25300	0
05/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.22500	3.25200	0
05/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.22500	4.25200	0
05/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.22500	5.25200	0
05/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02400	0.02700	0
05/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.44700	0.47600	0
05/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.38000	1.40800	0
05/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.37600	2.40300	0
05/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.37500	3.40200	0
05/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.37500	4.40200	0
05/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.37500	5.40200	0
05/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.02000	0.02200	0
05/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.40800	0.43600	0
05/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.33100	1.35800	0
05/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.32600	2.35300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.32500	3.35200	0
05/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.32500	4.35200	0
05/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.32500	5.35200	0
05/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00800	0.01000	0
05/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.26300	0.29000	0
05/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.13400	1.16300	0
05/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.12600	2.15300	0
05/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.12500	3.15200	0
05/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.12500	4.15200	0
05/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.12500	5.15200	0
05/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00700	0.00800	0
05/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.23100	0.25800	0
05/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.08600	1.11400	0
05/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.07600	2.10300	0
05/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.07500	3.10200	0
05/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.07500	4.10200	0
05/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.07500	5.10200	0
05/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.13200	0.14700	0
05/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.89400	0.92200	0
05/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.87600	1.90400	0
05/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.87500	2.90200	0
05/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.87500	3.90200	0
05/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.87500	4.90200	0
05/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.08400	0.09400	0
05/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.75300	0.78200	0
05/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.72700	1.75400	0
05/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.72500	2.75200	0
05/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.72500	3.75200	0
05/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.72500	4.75200	0
05/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.72500	6.75200	0
05/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.72500	8.75200	0
05/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.87500	6.90200	0
05/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.87500	8.90200	0
05/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00400	0.00500	0
05/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.17400	0.19800	0
05/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.98900	1.01800	0
05/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	2.97500	3.00200	0
05/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	4.97500	5.00200	0
05/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	6.97500	7.00200	0
05/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	8.97500	9.00200	0
05/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.07500	7.10200	0
05/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.07500	9.10200	0
05/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.22500	7.25200	0
05/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.22500	9.25200	0
05/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.32500	7.35200	0
05/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.32500	9.35200	0
05/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.47500	7.50200	0
05/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.47500	9.50200	0
05/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.42500	7.45200	0
05/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.42500	9.45200	0
05/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.17500	7.20200	0
05/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.17500	9.20200	0
05/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.11400	0.12700	0
05/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.84600	0.87500	0
05/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.82500	2.85200	0
05/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.82500	4.85200	0
05/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.82500	6.85200	0
05/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.82500	8.85200	0
05/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.09800	0.11000	0
05/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.79900	0.82800	0
05/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.77500	2.80200	0
05/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.77500	4.80200	0
05/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.77500	6.80200	0
05/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.77500	8.80200	0
05/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
05/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.15200	0.17100	0
05/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.94100	0.97000	0
05/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.92500	2.95200	0
05/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.92500	4.95200	0
05/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.92500	6.95200	0
05/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.92500	8.95200	0
05/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	1.97600	2.00300	0
05/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.12500	7.15200	0
05/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.12500	9.15200	0
05/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.37500	7.40200	0
05/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.37500	9.40200	0
05/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.27500	7.30200	0
05/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.27500	9.30200	0
05/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.20200	0.22700	0
05/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.03700	1.06600	0
05/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.02500	3.05200	0
05/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.02500	5.05200	0
05/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.02500	7.05200	0
05/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.02500	9.05200	0
05/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.80580	10.77860	12,967
05/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.10600	0.10800	0
05/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.12700	0.13000	0
05/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.11600	0.11800	0
05/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.03100	0.03100	0
05/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.23000	0.23100	25
05/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.66500	0.65300	20
05/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.52400	1.49700	0
05/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.50900	2.48200	0
05/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.50600	3.47900	0
05/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.02100	0.02100	0
05/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.17000	0.17200	0
05/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.48600	0.47700	0
05/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.23700	1.21000	0
05/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.21100	2.18400	0
05/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.20700	3.18000	0
05/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01900	0.01800	0
05/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.15400	0.15600	0
05/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.43500	0.42800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.14300	1.11700	0
05/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.11200	2.08400	0
05/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.10700	3.08000	0
05/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02900	0.02900	0
05/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.21900	0.22000	0
05/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.63300	0.62100	0
05/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.47600	1.44800	0
05/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.46000	2.43200	0
05/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.45600	3.42900	0
05/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02800	0.02700	0
05/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.20800	0.20900	0
05/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.60100	0.59000	0
05/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.42800	1.40000	0
05/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.41000	2.38200	0
05/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.40600	3.37900	0
05/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.17900	0.18100	0
05/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.51300	0.50400	0
05/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.28400	1.25700	0
05/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.26100	2.23300	0
05/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.25700	3.23000	0
05/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02600	0.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.19800	0.19900	0
05/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.57100	0.56000	0
05/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.38000	1.35300	0
05/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.36000	2.33300	0
05/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.35700	3.32900	0
05/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02400	0.02400	0
05/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.18800	0.19000	0
05/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.54100	0.53100	0
05/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.33200	1.30500	0
05/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.31000	2.28300	0
05/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.30700	3.27900	0
05/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.13400	0.13600	0
05/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.36800	0.36600	0
05/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.00800	0.98800	0
05/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.96400	1.93600	0
05/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.95800	2.93000	0
05/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.14000	0.14200	0
05/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.38800	0.38600	0
05/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.05000	1.03000	0
05/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.01300	1.98600	0
05/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	3.00700	2.98000	0
05/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.35000	0.34800	0
05/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.96600	0.94700	0
05/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.91500	1.88700	0
05/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.90800	2.88000	0
05/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.12200	0.12400	0
05/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.33200	0.33100	0
05/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.92500	0.90700	0
05/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.86500	1.83800	0
05/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.85800	2.83000	0
05/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01700	0.01700	0
05/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.14700	0.14900	0
05/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.41100	0.40600	0
05/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.09700	1.07300	0
05/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.06300	2.03500	0
05/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.05700	3.03000	0
05/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.31500	0.31400	0
05/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.88500	0.86700	0
05/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.81600	1.78900	0
05/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.80800	2.78100	0
05/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.65900	2.63100	0
05/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.10100	0.10400	0
05/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.26900	0.26900	0
05/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.77000	0.75500	0
05/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.67000	1.64200	0
05/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.11400	0.12600	0
05/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.61300	0.64000	0
05/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.44500	1.47500	0
05/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.35400	3.38100	0
05/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.34500	5.37300	0
05/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.34400	7.37100	0
05/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.34400	9.37100	0
05/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07900	0.08800	0
05/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.50900	0.53500	0
05/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.20600	3.23300	0
05/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.19600	5.22300	0
05/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.19400	7.22100	0
05/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.19400	9.22100	0
05/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04100	0.04400	0
05/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.35500	0.37700	0
05/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.09100	1.12000	0
05/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.96100	2.98800	0
05/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.94600	4.97300	0
05/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.94500	6.97200	0
05/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.94400	8.97100	0
05/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06900	0.07800	0
05/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.47600	0.50200	0
05/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.26600	1.29500	0
05/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.15700	3.18400	0
05/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.14600	5.17300	0
05/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.14400	7.17200	0
05/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.14400	9.17100	0
05/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.06000	0.06800	0
05/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.44400	0.46900	0
05/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.10800	3.13500	0
05/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.09600	5.12300	0
05/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.09400	7.12200	0
05/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.09400	9.12100	0
05/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04400	0.05100	0
05/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.38200	0.40700	0
05/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.13400	1.16300	0
05/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.01000	3.03700	0
05/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.99600	5.02300	0
05/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.99500	7.02200	0
05/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.99400	9.02100	0
05/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05200	0.05900	0
05/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.41200	0.43700	0
05/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.17800	1.20700	0
05/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.05900	3.08600	0
05/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.04600	5.07300	0
05/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.04400	7.07200	0
05/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.04400	9.07100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02600	0.02600	0
05/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.23500	0.25200	0
05/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.88200	0.91100	0
05/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.71800	2.74500	0
05/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.69600	4.72300	0
05/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.69500	6.72200	0
05/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.69400	8.72100	0
05/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02400	0.02400	0
05/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.21500	0.23100	0
05/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.84200	0.87000	0
05/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.67000	2.69700	0
05/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.64600	4.67400	0
05/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.64500	6.67200	0
05/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.64400	8.67100	0
05/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02800	0.02800	0
05/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.25700	0.27500	0
05/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.92300	0.95200	0
05/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.76700	2.79300	0
05/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.74600	4.77300	0
05/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.74500	6.77200	0
05/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.74400	8.77100	0
05/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02200	0.02100	0
05/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.19500	0.21100	0
05/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.80200	0.83000	0
05/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.62200	2.64800	0
05/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.59600	4.62400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.59500	6.62200	0
05/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.59400	8.62100	0
05/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02000	0.01900	0
05/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.17700	0.19200	0
05/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.76300	0.79100	0
05/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.57300	2.60000	0
05/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.54700	4.57400	0
05/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.54500	6.57200	0
05/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.54400	8.57100	0
05/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03700	0.03800	0
05/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.32900	0.34900	0
05/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.04800	1.07700	0
05/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.91300	2.93900	0
05/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.89600	4.92300	0
05/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.89500	6.92200	0
05/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.89400	8.92100	0
05/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03100	0.03100	0
05/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.28000	0.29800	0
05/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.96400	0.99300	0
05/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.81500	2.84200	0
05/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.79600	4.82300	0
05/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.79500	6.82200	0
05/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.79400	8.82100	0
05/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.15900	0.17400	271
05/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.72400	0.75200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.52500	2.55200	0
05/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.49700	4.52400	0
05/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.49500	6.52200	0
05/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.49400	8.52100	0
05/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.31000	1.33900	0
05/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.22100	1.25100	0
05/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.40000	1.42900	0
05/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.98140	10.95290	500
05/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.32900	0.32600	0
05/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.01300	1.03800	0
05/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.15640	11.12540	155
05/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03700	0.03600	0
05/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07400	0.07300	0
05/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.15200	0.15200	0
05/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.37100	0.37000	0
05/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.64100	0.63600	0
05/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.17200	1.15700	0
05/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	2.00400	1.97700	0
05/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.97300	2.94200	0
05/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.40100	0.40000	0
05/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03600	0.03500	0
05/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.07300	0.07200	0
05/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.14900	0.14900	0
05/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.36200	0.36100	0
05/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.62300	0.61800	0
05/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.13800	1.12400	0
05/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.95900	1.93100	0
05/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.92400	2.89200	0
05/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02800	0.02700	0
05/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05800	0.05800	0
05/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11600	0.11600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.26000	0.26000	0
05/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.42300	0.42100	0
05/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.74700	0.73700	0
05/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.36000	1.33600	0
05/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.24200	2.21000	0
05/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.06000	0.06000	0
05/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.12000	0.12000	0
05/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.27200	0.27200	0
05/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.44600	0.44400	0
05/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.79400	0.78300	0
05/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.44000	1.41500	0
05/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.33900	2.30700	0
05/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03900	0.03900	0
05/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07900	0.07800	0
05/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.16500	0.16400	0
05/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.41200	0.41000	0
05/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.16800	0.16700	0
05/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.22000	3.18800	0
05/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04200	0.04100	0
05/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.08300	0.08300	0
05/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.17500	0.17400	0
05/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.31900	3.28700	0
05/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.04100	0.04000	0
05/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.08200	0.08100	0
05/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.17100	0.17100	0
05/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.43400	0.43200	0
05/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.77000	0.76000	0
05/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.40000	1.37500	0
05/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.29000	2.25800	0
05/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.26900	3.23700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.04000	0.03900	0
05/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.08000	0.08000	0
05/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.72400	0.71400	0
05/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.32100	1.29600	0
05/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.19400	2.16200	0
05/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.17000	3.13900	0
05/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03800	0.03700	0
05/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07600	0.07600	0
05/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.15800	0.15800	0
05/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.39100	0.39000	0
05/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.68100	0.67400	0
05/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.24400	1.22500	0
05/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.09800	2.06900	0
05/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.07200	3.04000	0
05/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06900	0.06900	0
05/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.14100	0.14100	0
05/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.33600	0.33600	0
05/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.57200	0.56800	0
05/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.04200	1.02900	0
05/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.82400	1.79700	0
05/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.77700	2.74500	0
05/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03200	0.03200	0
05/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06600	0.06500	0
05/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.13300	0.13300	0
05/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.31300	0.31200	0
05/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.52500	0.52300	0
05/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.95300	0.94100	0
05/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.69200	1.66600	0
05/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.63000	2.59800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.71200	8.74200	0
05/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02400	0.02300	0
05/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08600	0.09100	0
05/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.34700	0.36600	0
05/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.91900	0.94800	0
05/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.70700	1.73700	0
05/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.52700	3.55800	0
05/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.46000	5.49000	0
05/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.42600	7.45700	0
05/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.40700	9.43700	0
05/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06800	0.07200	0
05/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.28600	0.30400	0
05/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.81600	0.84300	0
05/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.58000	1.61100	0
05/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.38500	3.41600	0
05/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.31300	5.34400	0
05/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.27800	7.30800	0
05/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.25800	9.28800	0
05/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04200	0.04400	0
05/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.18800	0.20000	0
05/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.62500	0.64900	0
05/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.33500	1.36500	0
05/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.10200	3.13300	0
05/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.02000	5.05100	0
05/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	6.98200	7.01200	0
05/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.96000	8.99000	0
05/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03800	0.03700	0
05/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16500	0.17100	0
05/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.56800	0.58900	0
05/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.87400	4.90500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.83400	6.86400	0
05/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.81100	8.84100	0
05/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.14400	0.15000	0
05/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.51400	0.53500	0
05/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.17800	1.20700	0
05/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.91500	2.94600	0
05/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.82600	4.85600	0
05/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.78500	6.81500	0
05/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.76200	8.79200	0
05/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.86900	2.89900	0
05/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.77700	4.80800	0
05/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.73600	6.76600	0
05/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.96200	2.99200	0
05/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.25600	1.28500	0
05/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.00900	3.03900	0
05/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.92300	4.95300	0
05/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.88300	6.91400	0
05/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.86100	8.89100	0
05/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03300	0.03200	0
05/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.13400	0.14000	0
05/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.48800	0.50800	0
05/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.14000	1.16900	0
05/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.96600	1.99700	0
05/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.81400	3.84500	0
05/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.75400	5.78500	0
05/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.72300	7.75300	0
05/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.70500	9.73500	0
05/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03600	0.03500	0
05/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15400	0.16100	0
05/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.54100	0.56200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.21700	1.24600	0
05/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.05400	2.08500	0
05/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.91000	3.94100	0
05/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.85200	5.88300	0
05/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.82200	7.85200	0
05/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.80400	9.83500	0
05/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05300	0.05600	0
05/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23200	0.24900	0
05/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.71700	0.74300	0
05/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.45600	1.48600	0
05/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.24300	3.27400	0
05/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.16700	5.19700	0
05/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.13000	7.16000	0
05/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.10900	9.13900	0
05/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.29500	1.32500	0
05/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
05/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04800	0.05200	0
05/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.21600	0.23200	0
05/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.68500	0.71100	0
05/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.41500	1.44500	0
05/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.19600	3.22700	0
05/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.11800	5.14800	0
05/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.08100	7.11100	0
05/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.05900	9.08900	0
05/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.70340	6.68990	14,836
05/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.90600	0.89200	0
05/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.90300	1.89000	0
05/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.90300	2.89000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.90300	3.89000	0
05/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.80800	0.79400	0
05/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.80300	1.79000	0
05/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.80300	2.79000	0
05/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.80300	3.79000	0
05/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.75900	0.74600	0
05/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.75300	1.74000	0
05/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.75300	2.74000	0
05/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.75300	3.74000	0
05/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.85700	0.84300	0
05/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.85300	1.84000	0
05/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.85300	2.84000	0
05/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.85300	3.84000	0
05/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	0.95500	0.94200	0
05/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	1.95300	1.94000	0
05/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	2.95300	2.94000	0
05/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	3.95300	3.94000	0
05/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.25400	1.24000	0
05/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.25300	2.24000	0
05/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.25300	3.24000	0
05/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.25300	4.24000	0
05/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.05400	1.04100	0
05/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.05300	2.04000	0
05/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.05300	3.04000	0
05/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.05300	4.04000	0
05/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.00500	0.99100	0
05/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.00300	1.99000	0
05/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.00300	2.99000	0
05/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.00300	3.99000	0
05/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.10400	1.09100	0
05/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.10300	2.09000	0
05/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.10300	3.09000	0
05/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.10300	4.09000	0
05/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.15400	1.14100	0
05/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.15300	2.14000	0
05/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.15300	3.14000	0
05/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.15300	4.14000	0
05/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.20400	1.19000	0
05/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.20300	2.19000	0
05/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.20300	3.19000	0
05/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.20300	4.19000	0
05/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.30400	1.29000	0
05/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.30300	2.29000	0
05/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.30300	3.29000	0
05/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.30300	4.29000	0
05/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.61500	0.60200	0
05/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.71000	0.69700	0
05/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.66200	0.65000	0
05/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.06400	0.06400	0
05/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.08900	0.08800	0
05/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.12300	0.12100	0
05/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.23600	0.22700	0
05/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.31000	0.29900	0
05/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.39000	0.37900	0
05/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.47700	0.46500	0
05/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.56800	0.55600	0
05/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.52200	0.51000	0
05/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.03900	0.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.05400	0.05400	0
05/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.07600	0.07500	0
05/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.10500	0.10400	0
05/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03300	0.03300	0
05/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.55300	1.54000	0
05/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.55300	2.54000	0
05/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.55300	3.54000	0
05/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02300	0.02400	0
05/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.45400	1.44000	0
05/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.45300	2.44000	0
05/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.45300	3.44000	0
05/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.14400	0.14100	0
05/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.20300	0.19400	0
05/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.27200	0.26200	0
05/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.34900	0.33800	0
05/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.43300	0.42100	0
05/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.17200	0.16400	0
05/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.60300	1.59000	0
05/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.60300	2.59000	0
05/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.60300	3.59000	0
05/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.04600	0.04600	0
05/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.65300	1.64000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.65300	2.64000	0
05/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.65300	3.64000	0
05/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.70300	1.69000	0
05/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.70300	2.69000	0
05/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.70300	3.69000	0
05/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.44700	2.46000	0
05/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.44700	4.46000	0
05/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.44700	6.46000	0
05/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.44700	8.46000	0
05/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.29700	2.31000	0
05/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.29700	4.31000	0
05/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.29700	6.31000	0
05/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.29700	8.31000	0
05/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.39300	0.40600	0
05/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.34700	2.36000	0
05/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.34700	4.36000	0
05/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.34700	6.36000	0
05/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.34700	8.36000	0
05/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.39700	2.41000	0
05/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.39700	4.41000	0
05/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.39700	6.41000	0
05/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.39700	8.41000	0
05/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.11900	0.12400	0
05/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.03000	0.03100	0
05/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.04600	0.04800	0
05/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.06900	0.07200	0
05/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.10000	0.10400	0
05/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.14100	0.15100	0
05/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.57000	0.58400	0
05/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.54700	2.56000	0
05/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.54700	4.56000	0
05/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.54700	6.56000	0
05/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.54700	8.56000	0
05/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.48000	0.49300	0
05/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.20200	0.21400	0
05/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.27300	0.28500	0
05/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.35100	0.36400	0
05/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.43600	0.44900	0
05/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.01900	0.02000	0
05/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.01500	0.01600	0
05/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.02400	0.02500	0
05/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.03700	0.03900	0
05/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.05700	0.05900	0
05/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.08300	0.08700	0
05/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.17000	0.18100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.23600	0.24800	0
05/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.31100	0.32400	0
05/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00900	0.01000	0
05/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.69800	1.71100	0
05/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.69700	3.71000	0
05/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.69700	5.71000	0
05/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.69700	7.71000	0
05/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.79800	1.81100	0
05/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.79700	3.81000	0
05/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.79700	5.81000	0
05/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.79700	7.81000	0
05/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.84800	1.86100	0
05/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.84700	3.86000	0
05/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.84700	5.86000	0
05/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.84700	7.86000	0
05/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.89700	1.91100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.89700	3.91000	0
05/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.89700	5.91000	0
05/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.89700	7.91000	0
05/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.99700	2.01000	0
05/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.99700	4.01000	0
05/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.99700	6.01000	0
05/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.99700	8.01000	0
05/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.94700	1.96000	0
05/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.94700	3.96000	0
05/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.94700	5.96000	0
05/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.94700	7.96000	0
05/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.74800	1.76100	0
05/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.74700	3.76000	0
05/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.74700	5.76000	0
05/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.74700	7.76000	0
05/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	2.04700	2.06000	0
05/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	4.04700	4.06000	0
05/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	6.04700	6.06000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	8.04700	8.06000	0
05/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.14700	2.16000	0
05/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.14700	4.16000	0
05/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.14700	6.16000	0
05/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.14700	8.16000	0
05/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.24700	2.26000	0
05/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.24700	4.26000	0
05/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.24700	6.26000	0
05/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.24700	8.26000	0
05/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.19700	2.21000	0
05/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.19700	4.21000	0
05/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.19700	6.21000	0
05/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.19700	8.21000	0
05/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.09700	2.11000	0
05/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.09700	4.11000	0
05/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.09700	6.11000	0
05/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.09700	8.11000	0
05/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.75420	6.73910	426

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02600	0.02600	0
05/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.34900	0.34200	0
05/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.16300	1.14700	0
05/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.15500	2.14000	0
05/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.15400	3.13900	0
05/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.15400	4.13900	0
05/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
05/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.37800	0.37000	0
05/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.21200	1.19600	0
05/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.20500	2.19000	0
05/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.20400	3.18900	0
05/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.20400	4.18900	0
05/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02800	0.02900	0
05/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.40800	0.40000	0
05/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.26100	1.24600	0
05/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.25500	2.24000	0
05/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.25400	3.23900	0
05/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.25400	4.23900	0
05/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.29600	0.29000	0
05/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01900	0.01900	0
05/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.23400	0.23200	0
05/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.92200	0.90900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.90600	1.89100	0
05/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.90400	2.88900	0
05/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.90400	3.88900	0
05/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02200	0.02200	0
05/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.27200	0.26900	0
05/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.01600	1.00200	0
05/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.00600	1.99100	0
05/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.00400	2.98900	0
05/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.00400	3.98900	0
05/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.21700	0.21500	0
05/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.87700	0.86400	0
05/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.85600	1.84100	0
05/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.85400	2.83900	0
05/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.85400	3.83900	0
05/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02100	0.02100	0
05/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.25200	0.25000	0
05/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.96900	0.95500	0
05/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.95600	1.94100	0
05/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.95400	2.93900	0
05/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.95400	3.93900	0
05/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02400	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.32200	0.31500	0
05/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.11400	1.09800	0
05/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.10500	2.09000	0
05/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.10400	3.08900	0
05/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.10400	4.08900	0
05/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.14900	0.14900	0
05/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.66100	0.64900	0
05/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.60800	1.59200	0
05/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.60400	2.58900	0
05/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.60400	3.58900	0
05/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.16000	0.16000	0
05/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.70200	0.69000	0
05/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.65700	1.64200	0
05/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.65400	2.63900	0
05/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.65400	3.63900	0
05/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.18600	0.18500	0
05/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.78700	0.77500	0
05/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.75700	1.74100	0
05/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.75400	2.73900	0
05/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.75400	3.73900	0
05/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.20100	0.19900	0
05/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.83200	0.81900	0
05/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.80600	1.79100	0
05/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.80400	2.78900	0
05/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.80400	3.78900	0
05/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.13800	0.13800	0
05/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.62100	0.61000	0
05/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.55800	1.54300	0
05/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.55400	2.53900	0
05/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.55400	3.53900	0
05/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.50400	3.48900	0
05/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.17300	0.17200	0
05/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.74400	0.73200	0
05/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.70700	1.69200	0
05/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.70400	2.68900	0
05/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.70400	3.68900	0
05/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.12900	0.12900	0
05/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.58200	0.57200	0
05/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.50800	1.49300	0
05/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.50400	2.48900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.07800	0.08300	0
05/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.62500	0.64000	0
05/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.50600	2.52100	0
05/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.49700	4.51200	0
05/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.49600	6.51100	0
05/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.49600	8.51100	0
05/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.04000	0.04300	0
05/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.46900	0.48300	0
05/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.31000	2.32500	0
05/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.29700	4.31200	0
05/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.29600	6.31100	0
05/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.29600	8.31100	0
05/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.06700	0.07100	0
05/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.58400	0.59900	0
05/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.45700	2.47200	0
05/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.44700	4.46200	0
05/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.44600	6.46100	0
05/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.44600	8.46100	0
05/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.02800	0.03000	0
05/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.39700	0.41000	0
05/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.21200	2.22700	0
05/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.19700	4.21200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.19600	6.21100	0
05/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.19600	8.21100	0
05/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.03300	0.03600	0
05/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.43200	0.44600	0
05/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.26100	2.27600	0
05/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.24700	4.26200	0
05/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.24600	6.26100	0
05/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.24600	8.26100	0
05/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.04800	0.05100	0
05/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.50600	0.52100	0
05/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.35900	2.37400	0
05/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.34700	4.36200	0
05/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.34600	6.36100	0
05/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.34600	8.36100	0
05/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.05700	0.06000	0
05/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.54500	0.56000	0
05/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.40800	2.42300	0
05/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.39700	4.41200	0
05/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.39600	6.41100	0
05/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.39600	8.41100	0
05/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.21800	0.22600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.92000	1.93600	0
05/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.89700	3.91200	0
05/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.89600	5.91100	0
05/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.89600	7.91100	0
05/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01500	0.01600	0
05/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.29800	0.31100	0
05/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.06700	2.08200	0
05/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.04700	4.06200	0
05/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.04600	6.06100	0
05/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.04600	8.06100	0
05/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.02300	0.02500	0
05/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.36300	0.37600	0
05/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.16400	2.17900	0
05/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.14700	4.16200	0
05/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.14600	6.16100	0
05/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.14600	8.16100	0
05/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01200	0.01300	0
05/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.26800	0.28000	0
05/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.01800	2.03300	0
05/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.99700	4.01200	0
05/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.99600	6.01100	0
05/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.99600	8.01100	0
05/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01800	0.02000	0
05/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.33000	0.34300	0
05/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.11500	2.13000	0
05/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.09700	4.11200	0
05/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.09600	6.11100	0
05/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.09600	8.11100	0
05/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.24200	0.25100	0
05/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.15400	0.16100	0
05/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.77400	1.79000	0
05/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.74800	3.76300	0
05/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.74600	5.76100	0
05/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.74600	7.76100	0
05/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.17400	0.18100	0
05/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.82300	1.83800	0
05/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.79800	3.81300	0
05/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.79600	5.81100	0
05/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.79600	7.81100	0
05/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.19500	0.20300	0
05/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.87200	1.88700	0
05/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.84700	3.86200	0
05/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.84600	5.86100	0
05/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.84600	7.86100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.79970	6.78400	470
05/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.32000	0.31800	0
05/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.42700	0.44100	0
08/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.80800	7.77210	268,895
08/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.04800	0.04100	0
08/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.58100	0.54800	0
08/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.55800	1.52200	0
08/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.55800	2.52200	0
08/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.55800	3.52200	0
08/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.81500	0.78000	0
08/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.80800	1.77200	0
08/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.80800	2.77200	0
08/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.80800	3.77200	0
08/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.75800	3.72200	0
08/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.67200	0.63900	0
08/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.65800	1.62200	0
08/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.65800	3.62200	0
08/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.15800	2.12200	0
08/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.15800	3.12200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.50800	1.47200	0
08/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.50800	2.47200	0
08/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.50800	3.47200	0
08/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.70800	3.67200	0
08/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.05600	0.04800	0
08/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.62600	0.59300	0
08/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.60800	1.57200	0
08/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.60800	2.57200	0
08/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.60800	3.57200	0
08/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.03600	0.03000	0
08/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.49300	0.46100	0
08/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.45800	1.42200	0
08/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.45800	2.42200	0
08/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.45800	3.42200	0
08/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.20900	1.17300	0
08/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.20800	2.17200	0
08/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.20800	3.17200	0
08/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.41000	0.38000	100
08/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.35800	1.32300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.35800	2.32200	0
08/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.35800	3.32200	0
08/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.85800	3.82200	0
08/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.90800	3.87200	0
08/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.35800	4.32200	0
08/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.30800	4.27200	0
08/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.05800	4.02200	0
08/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.20800	4.17200	0
08/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.25800	4.22200	0
08/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.10800	4.07200	0
08/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.17500	0.15600	0
08/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	1.01000	0.97500	0
08/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	2.00800	1.97200	0
08/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	3.00800	2.97200	0
08/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	4.00800	3.97200	0
08/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.95800	3.92200	0
08/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
08/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
08/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
08/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.03100	0.02600	0
08/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.45100	0.42000	0
08/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.40800	2.37200	0
08/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.40800	3.37200	0
08/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.30900	1.27300	0
08/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.30800	2.27200	0
08/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.30800	3.27200	0
08/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.25900	1.22300	0
08/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.25800	2.22200	0
08/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.25800	3.22200	0
08/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.01200	0.01000	0
08/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.23200	0.20700	1,147
08/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.10900	1.07400	0
08/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.10800	2.07200	0
08/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.10800	3.07200	0
08/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.20200	0.17800	4,010
08/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.06000	1.02400	0
08/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.05800	2.02200	0
08/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.05800	3.02200	0
08/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.76700	0.73300	0
08/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.75800	1.72200	0
08/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.75800	2.72200	0
08/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.15400	0.13600	9,000
08/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.96100	0.92600	0
08/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.95800	1.92200	0
08/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.95800	2.92200	0
08/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00600	0.00500	0
08/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.91200	0.87700	0
08/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.90800	1.87200	0
08/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.86300	0.82900	0
08/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.85800	1.82200	0
08/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.85800	2.82200	0
08/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.71900	0.68500	0
08/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.70800	1.67200	0
08/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.70800	2.67200	0
08/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.53600	0.50400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.40800	1.37200	0
08/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.90800	2.87200	0
08/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.40800	4.37200	0
08/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.15900	1.12300	0
08/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.65800	2.62200	0
08/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.15800	4.12200	0
08/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.37100	0.34100	8,029
08/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00300	0.00300	16,483
08/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.33300	0.30500	15,890
08/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.29700	0.27000	238
08/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.26400	0.23700	279
08/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.13400	0.11800	5,000
08/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.08800	0.07600	5,000
08/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.04200	0.03500	0
08/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.11700	0.10200	0
08/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.10100	0.08900	40
08/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.06500	0.05600	279
08/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.07600	0.06600	0
08/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.02200	0.01900	15,890
08/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.02600	0.02200	0
08/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01900	0.01600	0
08/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01600	0.01400	1
08/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.01000	0.00900	0
08/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00800	0.00600	0
08/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00600	0.00500	0
08/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.39500	1.43000	0
08/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.89200	2.92800	0
08/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	2.99200	3.02800	0
08/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.09200	3.12800	0
08/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.59200	5.62800	0
08/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.29600	1.33100	0
08/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.79200	2.82800	0
08/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.49200	5.52800	0
08/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.74200	3.77800	0
08/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.84200	3.87800	0
08/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.94200	3.97800	0
08/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.04200	4.07800	0
08/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.14200	6.17800	0
08/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.89300	1.92900	0
08/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.89200	3.92800	0
08/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	3.99200	4.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.09200	6.12800	0
08/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.14200	4.17800	0
08/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.24200	4.27800	0
08/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.34200	6.37800	0
08/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	1.99300	2.02800	0
08/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.09200	4.12800	0
08/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.19200	6.22800	0
08/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.79300	1.82900	0
08/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	5.99200	6.02800	0
08/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.59300	1.62900	0
08/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.49400	1.53000	0
08/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.69200	5.72800	0
08/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.00100	1.03500	0
08/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.69200	2.72800	0
08/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.39200	5.42800	0
08/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.14800	1.18300	0
08/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.84200	2.87800	0
08/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.54200	5.57800	0
08/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.79200	5.82800	0
08/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.05000	1.08400	0
08/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.74200	2.77800	0
08/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.44200	5.47800	0
08/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.19700	1.23200	0
08/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.84200	5.87800	0
08/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.95200	0.98700	0
08/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.34200	5.37800	0
08/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.80800	0.84200	0
08/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.49200	2.52800	0
08/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.59200	2.62800	0
08/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.19200	5.22800	0
08/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.76100	0.79400	0
08/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.14200	5.17800	0
08/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.66800	0.70000	0
08/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.04200	5.07800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.71400	0.74700	0
08/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.39200	2.42800	0
08/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.09200	5.12800	0
08/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.36800	0.39400	0
08/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.09200	2.12800	0
08/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.19200	2.22800	0
08/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.29200	2.32800	0
08/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.69200	4.72800	0
08/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.40700	0.43400	0
08/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.29300	0.31700	0
08/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.59200	4.62800	0
08/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.25900	0.28000	0
08/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.84300	1.87900	0
08/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.54200	4.57800	0
08/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.53400	0.56300	0
08/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.89200	4.92800	0
08/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.33000	0.35400	0
08/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.64200	4.67800	0
08/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.22600	0.24600	0
08/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.10600	0.11500	0
08/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.64300	1.67900	0
08/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.74300	1.77900	0
08/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.08900	0.09800	220
08/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.07500	0.08300	0
08/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.44200	4.47800	0
08/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.34500	1.38100	0
08/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.06300	0.06900	200
08/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.84200	4.87800	0
08/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.84200	7.87800	0
08/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.59200	7.62800	0
08/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.02800	0.03200	0
08/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.19200	4.22800	0
08/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01100	0.01300	0
08/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.29200	4.32800	0
08/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.29200	5.32800	0
08/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00500	0.00700	500
08/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00400	0.00500	670
08/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.09800	1.13300	0
08/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00300	0.00400	5,000
08/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.19600	0.21400	0
08/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00900	0.01100	0
08/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.24600	1.28100	0
08/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.14400	0.15600	100
08/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.12400	0.13500	562
08/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.90400	0.93800	0
08/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.39200	4.42800	0
08/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.24200	5.27800	0
08/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.04300	0.04800	0
08/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.62300	0.65400	0
08/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.19200	3.22800	0
08/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.63200	3.66800	0
08/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.04200	2.07800	0
08/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.49200	4.52800	0
08/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.94300	1.97800	0
08/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.14200	2.17800	0
08/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.24200	2.27800	0
08/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.34200	2.37800	0
08/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.44200	2.47800	0
08/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.54200	2.57800	0
08/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.64200	2.67800	0
08/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.74200	4.77800	0
08/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.69300	1.72900	0
08/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.29200	3.32800	0
08/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.39200	3.42800	0
08/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.49200	3.52800	0
08/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.59200	3.62800	0
08/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.69200	3.72800	0
08/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.79200	3.82800	0
08/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.89200	5.92800	0
08/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.54400	1.57900	0
08/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.04200	3.07800	0
08/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.14200	3.17800	0
08/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.24200	3.27800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.34200	3.37800	0
08/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.44200	3.47800	0
08/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.54200	3.57800	0
08/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.64200	3.67800	0
08/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.74200	5.77800	0
08/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.44400	1.48000	0
08/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.94200	2.97800	0
08/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.64200	5.67800	0
08/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.09200	8.12800	0
08/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.04200	6.07800	0
08/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.04200	8.07800	0
08/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00200	0.00300	12,000
08/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.16700	0.18400	0
08/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	7.99200	8.02800	0
08/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.89200	7.92800	0
08/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.74200	7.77800	0
08/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.79200	7.82800	0
08/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.94200	5.97800	0
08/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.94200	7.97800	0
08/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.69200	7.72800	0
08/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.64200	7.67800	0
08/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.14200	8.17800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.05200	0.05800	0
08/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.03500	0.03900	0
08/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.57800	0.60800	0
08/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01800	0.02100	5,110
08/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.44800	0.47600	0
08/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.79200	4.82800	0
08/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.29200	6.32800	0
08/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.29200	8.32800	0
08/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.39200	6.42800	0
08/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.39200	8.42800	0
08/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.49200	6.52800	0
08/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.49200	8.52800	0
08/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.59200	6.62800	0
08/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.59200	8.62800	0
08/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.54200	6.57800	0
08/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.54200	8.57800	0
08/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.74200	6.77800	0
08/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.74200	8.77800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.79200	6.82800	0
08/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.79200	8.82800	0
08/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.85600	0.89000	0
08/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.84200	6.87800	0
08/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.84200	8.87800	0
08/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.64200	6.67800	0
08/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.64200	8.67800	0
08/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01400	0.01700	0
08/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.34200	4.37800	0
08/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.34200	8.37800	0
08/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.24200	6.27800	0
08/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.24200	8.27800	0
08/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00700	0.00800	9,671
08/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.19200	8.22800	0
08/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02300	0.02600	0
08/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.49000	0.51900	0
08/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.44200	6.47800	0
08/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.44200	8.47800	0
08/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.69200	6.72800	0
08/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.69200	8.72800	0
08/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.94290	7.90620	39,551
08/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.20200	0.18500	0
08/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.79300	3.75600	0
08/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.74300	3.70600	0
08/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01800	0.01500	0
08/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01900	0.01600	0
08/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.19600	2.15900	0
08/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.19300	3.15600	0
08/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.62700	0.59400	0
08/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.50400	1.46700	0
08/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.49400	2.45800	0
08/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.49300	3.45600	0
08/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.60200	1.56500	0
08/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.59400	2.55700	0
08/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.59300	3.55600	0
08/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.77400	0.73900	0
08/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.70000	1.66300	0
08/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.69300	3.65600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.22700	0.20900	140
08/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.73500	0.70100	0
08/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.65100	1.61400	0
08/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.64400	2.60700	0
08/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.64300	3.60600	0
08/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.19100	0.17500	0
08/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.13600	0.12400	0
08/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.14400	0.13100	0
08/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.26200	1.22400	0
08/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.24500	2.20900	0
08/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.24300	3.20600	0
08/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.18000	0.16500	0
08/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.59300	0.56000	100
08/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.44500	2.40800	0
08/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.44300	3.40600	0
08/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01400	0.01100	0
08/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.17000	0.15600	0
08/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.56000	0.52800	0
08/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.40700	1.37000	0
08/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.39500	2.35800	0
08/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.39300	3.35600	0
08/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.01300	0.01100	0
08/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.16100	0.14700	0
08/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.35800	1.32100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.34500	2.30800	0
08/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.34300	3.30600	0
08/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01300	0.01000	0
08/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.15200	0.13900	0
08/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.31000	1.27300	0
08/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.29500	2.25800	0
08/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.29300	3.25600	0
08/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.01100	0.00900	0
08/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.12900	0.11800	0
08/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.41500	0.38600	21,795
08/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.16600	1.12900	0
08/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.14600	2.10900	0
08/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.14300	3.10700	0
08/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.39000	0.36200	450
08/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.11900	1.08100	0
08/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.09600	2.05900	0
08/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.09300	3.05700	0
08/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.11600	0.10500	0
08/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.36500	0.33800	55
08/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.07200	1.03400	0
08/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	2.04600	2.01000	0
08/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	3.04300	3.00700	0
08/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00700	0.00600	0
08/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.02000	0.01600	0
08/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00800	0.00600	0
08/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.85400	0.81900	0
08/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.79900	1.76200	0
08/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.79400	2.75700	0
08/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00800	0.00600	0
08/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.02200	0.01800	0
08/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.09400	0.08500	0
08/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.28700	0.26600	0
08/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.89500	0.86000	0
08/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.84800	1.81100	0
08/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.84400	2.80700	0
08/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.34200	0.31900	0
08/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	1.02500	0.98900	0
08/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.99700	1.96000	0
08/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.99300	2.95700	0
08/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.11000	0.10000	0
08/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.12200	0.11100	0
08/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00600	0.00400	0
08/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.10500	0.09500	0
08/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.98100	0.94500	0
08/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.94700	1.91000	0
08/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.84300	3.80600	0
08/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.34300	4.30600	0
08/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.29300	4.25600	0
08/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.04600	0.04100	0
08/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.05000	0.04500	0
08/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.05400	0.04900	0
08/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.32300	0.30000	0
08/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.04200	0.03700	0
08/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.24300	4.20600	0
08/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00700	0.00500	0
08/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00700	0.00500	0
08/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.14300	4.10600	0
08/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00600	0.00400	0
08/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.99300	3.95600	0
08/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.09300	4.05600	0
08/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	4.04300	4.00600	0
08/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.94300	3.90600	0
08/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.93800	0.90200	0
08/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.89800	1.86100	0
08/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.89400	2.85700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.89300	3.85600	0
08/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.01200	0.01000	0
08/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.08500	0.07700	21,795
08/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.81300	0.77900	0
08/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.75000	1.71300	0
08/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.74400	2.70700	0
08/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00700	0.00500	0
08/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.08100	0.07400	0
08/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.09900	0.09000	0
08/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.69800	0.66400	0
08/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01500	0.01200	0
08/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.45500	1.41800	0
08/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.94300	2.90700	0
08/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.44300	4.40600	0
08/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.01100	0.00900	0
08/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.24100	0.22200	0
08/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.21400	1.17600	0
08/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.69400	2.65700	0
08/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.19300	4.15600	0
08/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.07700	0.07000	0
08/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.52900	0.49700	390
08/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00600	0.00500	21,978
08/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.09000	0.08100	21,978
08/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.07400	0.06700	0
08/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.49800	0.46800	100
08/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05900	0.05300	0
08/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.06400	0.05800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.46900	0.43900	600
08/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.05600	0.05100	0
08/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.06100	0.05500	0
08/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.06700	0.06100	0
08/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.44100	0.41200	33
08/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.27000	0.25000	0
08/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.02100	0.01700	0
08/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.02300	0.01900	0
08/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02600	0.02200	0
08/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.21400	0.19700	1,900
08/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02400	0.02100	0
08/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02700	0.02300	0
08/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.25500	0.23500	139
08/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02800	0.02400	0
08/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.03200	0.02700	0
08/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.03500	0.03100	0
08/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03900	0.03500	0
08/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.04400	0.03900	0
08/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04800	0.04300	0
08/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.05200	0.04700	0
08/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.30400	0.28200	0
08/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00500	0.00300	26,596
08/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.07000	0.06400	26,596
08/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.03000	0.02600	0
08/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.03300	0.02900	0
08/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03700	0.03300	0
08/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.25800	5.29500	0
08/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03800	0.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.16200	1.18900	0
08/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.06300	4.09800	0
08/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.05900	5.09500	0
08/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.02900	1.05500	0
08/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.11700	1.14400	0
08/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.41700	3.45200	0
08/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.41100	4.44700	0
08/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.40800	5.44500	0
08/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03200	0.03300	0
08/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.34900	0.36300	0
08/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.51600	3.55100	0
08/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.50800	5.54500	0
08/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.05200	0.05400	200
08/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.44400	0.46000	0
08/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.25100	1.27900	0
08/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.67900	2.71200	0
08/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.66500	3.70000	0
08/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.65800	5.69500	0
08/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06100	0.06300	0
08/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.71500	3.75000	0
08/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.70900	4.74600	0
08/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.70800	5.74500	0
08/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.77700	2.81000	0
08/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.76400	3.80000	0
08/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.75900	4.79600	0
08/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.75800	5.79500	0
08/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.56600	3.60100	0
08/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.55800	5.59500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.32200	0.33200	0
08/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.07300	1.09900	0
08/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.46700	3.50200	0
08/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.45800	5.49500	0
08/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02600	0.02500	0
08/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.29700	0.30600	430
08/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02300	0.02300	0
08/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.27200	0.28000	200
08/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.98600	1.01200	0
08/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.36800	3.40300	0
08/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.36100	4.39700	0
08/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.35800	5.39500	0
08/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
08/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.85900	0.88300	0
08/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.22000	3.25400	0
08/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.20800	5.24500	0
08/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01500	0.01500	0
08/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.81800	0.84100	0
08/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.17000	3.20500	0
08/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.16200	4.19800	0
08/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.15800	5.19500	0
08/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.16700	0.17200	0
08/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.77700	0.80000	0
08/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.12100	3.15500	0
08/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.11200	4.14800	0
08/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.10800	5.14500	0
08/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.15000	0.15400	0
08/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.73700	0.75900	0
08/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.90100	0.92500	0
08/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.55700	6.59400	0
08/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.61600	3.65100	0
08/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.60700	6.64400	0
08/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.65700	6.69400	0
08/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.94300	0.96800	0
08/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.69800	0.71900	0
08/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.09200	0.09500	0
08/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.58400	0.60300	0
08/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.85900	4.89600	0
08/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.35700	6.39400	0
08/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.08100	0.08300	0
08/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.30700	8.34400	0
08/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.40700	6.44400	0
08/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.40700	8.44400	0
08/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.13400	0.13800	0
08/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.50700	6.54400	0
08/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.50700	8.54400	0
08/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.60700	8.64400	0
08/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.55700	8.59400	0
08/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.75700	6.79400	0
08/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.75700	8.79400	0
08/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.82600	2.86000	0
08/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.80700	6.84400	0
08/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.80700	8.84400	0
08/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.87500	2.90900	0
08/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.85700	6.89400	0
08/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.85700	8.89400	0
08/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.65700	8.69400	0
08/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.35700	8.39400	0
08/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.25700	6.29400	0
08/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.25700	8.29400	0
08/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.20700	6.24400	0
08/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.20700	8.24400	0
08/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.65900	0.67900	0
08/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.19400	2.22700	0
08/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.29000	2.32300	0
08/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.38700	2.42000	0
08/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.46000	4.49700	0
08/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.52700	1.55800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.21200	4.24700	0
08/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.41100	0.42600	0
08/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.85900	1.89100	0
08/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.95500	1.98700	0
08/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.05100	2.08300	0
08/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.14600	2.17900	0
08/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.24200	2.27500	0
08/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.33900	2.37100	0
08/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.43500	2.46800	0
08/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.51000	4.54600	0
08/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.51200	0.52900	4
08/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.48400	2.51700	0
08/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.58100	2.61500	0
08/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.66000	4.69600	0
08/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.62100	0.64100	0
08/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.53300	2.56600	0
08/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.63000	2.66300	0
08/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.72800	2.76100	0
08/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.80900	4.84600	0
08/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.47700	0.49400	0
08/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.61000	4.64600	0
08/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.24800	0.25600	0
08/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.57400	1.60500	0
08/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.66800	1.69900	0
08/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.76300	1.79500	0
08/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.22600	0.23300	0
08/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.62100	1.65200	0
08/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.71600	1.74700	0
08/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.26100	4.29700	0
08/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.20500	0.21200	0
08/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.48100	1.51100	0
08/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.29700	1.32500	0
08/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	3.96300	3.99900	0
08/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.31100	4.34700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.18600	0.19100	130
08/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.43400	1.46400	0
08/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.02000	0
08/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.54800	0.56600	0
08/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.31800	3.35300	0
08/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.30700	6.34400	0
08/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.80700	7.84400	0
08/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01200	0.01200	0
08/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.07200	3.10600	0
08/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.56000	4.59600	0
08/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.05700	6.09400	0
08/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.55700	7.59400	0
08/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.10500	0.10800	0
08/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.20600	1.23400	0
08/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.38800	1.41800	0
08/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.91400	3.94900	0
08/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07000	0.07300	0
08/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.34200	1.37100	0
08/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.26900	3.30400	0
08/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.04500	0.04600	0
08/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.10700	6.14400	0
08/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.10700	8.14400	0
08/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.05700	8.09400	0
08/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	5.95700	5.99400	0
08/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	7.95700	7.99400	0
08/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.55700	9.59400	0
08/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.90800	5.94400	0
08/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.90700	7.94400	0
08/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.01300	4.04800	0
08/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.00700	6.04400	0
08/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.00700	8.04400	0
08/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.86400	3.89900	0
08/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.85800	5.89400	0
08/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.85700	7.89400	0
08/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.81400	3.84900	0
08/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.80800	5.84400	0
08/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.75700	7.79400	0
08/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.09900	2.13100	0
08/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.38000	0.39400	0
08/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.81100	1.84300	0
08/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.90700	1.93900	0
08/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.00300	2.03500	0
08/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.70700	7.74400	0
08/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.65700	7.69400	0
08/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.15700	6.19400	0
08/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.15700	8.19400	0
08/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.07720	8.04000	6,833
08/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01300	0.01100	0
08/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.04000	0.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.12600	0.11600	0
08/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.28300	1.24500	0
08/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.23500	2.19800	0
08/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.22900	3.19200	0
08/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.22700	4.19000	0
08/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01400	0.01100	0
08/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.04100	0.03700	0
08/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.13000	0.12000	0
08/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.60200	0.57100	0
08/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.32800	1.29000	0
08/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.28400	2.24700	0
08/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.27900	3.24200	0
08/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.27700	4.24000	0
08/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.57600	0.54600	509
08/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01300	0.01100	0
08/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03900	0.03500	0
08/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.12200	0.11200	0
08/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.55100	0.52100	0
08/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.23800	1.20000	0
08/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.18500	2.14800	0
08/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.17900	3.14200	0
08/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.17700	4.14000	0
08/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01300	0.01000	0
08/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03800	0.03500	0
08/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.11800	0.10900	0
08/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.52700	0.49800	0
08/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.19400	1.15600	0
08/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.13600	2.09900	0
08/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.12900	3.09200	0
08/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.12800	4.09000	0
08/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01200	0.01000	0
08/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03700	0.03300	0
08/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.11200	0.10300	0
08/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.48100	0.45300	0
08/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.10700	1.06900	0
08/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	2.03700	2.00000	0
08/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	3.03000	2.99200	0
08/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	4.02800	3.99000	0
08/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.01100	0.00900	0
08/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03600	0.03200	0
08/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.10800	0.09900	0
08/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.46100	0.43400	0
08/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.06700	1.02900	0
08/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.98900	1.95200	0
08/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.98000	2.94300	0
08/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.97800	3.94100	0
08/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.01100	0.00900	0
08/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03400	0.03100	0
08/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.10400	0.09600	0
08/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.44200	0.41600	0
08/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	1.02800	0.99100	0
08/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.94000	1.90300	0
08/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.93000	2.89300	0
08/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.92800	3.89100	0
08/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00900	0.00800	0
08/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.03100	0.02800	0
08/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.09500	0.08700	0
08/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.91600	0.87900	0
08/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.79500	1.75800	0
08/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.78100	2.74300	0
08/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.77800	3.74100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.03200	0.02900	0
08/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09800	0.09000	0
08/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.40700	0.38200	0
08/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.95200	0.91500	0
08/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.84300	1.80600	0
08/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.83100	2.79300	0
08/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.82800	3.79100	0
08/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00800	0.00700	0
08/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.03000	0.02600	0
08/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08900	0.08100	0
08/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.36000	0.33600	585
08/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.84500	0.81000	0
08/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.70000	1.66200	0
08/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.68100	2.64400	0
08/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.67800	3.64100	0
08/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.39100	0.36600	0
08/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.04300	0.03900	0
08/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.13800	0.12700	0
08/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.65700	0.62500	0
08/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.41900	1.38100	0
08/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.38300	2.34600	0
08/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.37900	3.34100	0
08/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.37700	4.34000	0
08/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.04200	0.03800	0
08/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.13400	0.12300	0
08/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.62900	0.59700	0
08/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.37300	1.33500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.33400	2.29700	0
08/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.32900	3.29200	0
08/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.32700	4.29000	0
08/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01200	0.01000	0
08/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.11500	0.10600	0
08/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.50400	0.47500	0
08/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.15000	1.11300	0
08/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.08700	2.05000	0
08/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.07900	3.04200	0
08/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.07800	4.04000	0
08/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.03300	0.03000	0
08/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.10100	0.09300	0
08/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.42400	0.39900	0
08/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.99000	0.95300	0
08/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.89200	1.85400	0
08/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.88000	2.84300	0
08/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.87800	3.84100	0
08/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.03000	0.02700	0
08/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.09200	0.08400	0
08/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.37500	0.35100	3,000
08/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.88000	0.84400	0
08/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.74700	1.71000	0
08/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.73100	2.69400	0
08/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.72800	3.69100	0
08/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.18100	0.16700	0
08/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.20100	0.18600	0
08/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.31800	0.29700	500
08/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.22400	0.20800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.28300	0.26300	3,000
08/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.20800	0.19300	0
08/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.23100	1.25300	0
08/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.14700	1.16800	0
08/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.90600	0.92300	0
08/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.27400	1.29600	0
08/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.79100	0.80700	0
08/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.40400	1.42700	0
08/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02000	0.02000	0
08/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15300	0.15400	0
08/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.64800	0.66100	0
08/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.36500	2.39400	0
08/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.30300	4.33700	0
08/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.28200	6.31700	0
08/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.27400	8.31100	0
08/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.11300	0.11300	0
08/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.54700	0.55900	0
08/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.22400	2.25300	0
08/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.15600	4.19000	0
08/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.13300	6.16800	0
08/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.12400	8.16100	0
08/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.01000	0
08/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07300	0.07300	0
08/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.42700	0.43500	0
08/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.03800	2.06600	0
08/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	3.96000	3.99400	0
08/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.93500	5.97000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.92400	7.96100	0
08/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04600	0.04500	0
08/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.30200	0.30700	0
08/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.80700	1.83300	0
08/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.71500	3.74800	0
08/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.68700	5.72200	0
08/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.67500	7.71100	0
08/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04200	0.04100	0
08/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.28000	0.28500	0
08/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.76100	1.78700	0
08/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.66600	3.69900	0
08/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.63700	5.67200	0
08/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.62500	7.66200	0
08/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.61400	0.62600	0
08/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02300	0.02200	0
08/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.16800	0.17000	0
08/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.68300	0.69600	0
08/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.41200	2.44100	0
08/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.35300	4.38600	0
08/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.33100	6.36700	0
08/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.32400	8.36100	0
08/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01600	0.01600	0
08/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.12500	0.12500	0
08/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.58000	0.59200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.27100	2.30000	0
08/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.20500	4.23900	0
08/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.18300	6.21800	0
08/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.17400	8.21100	0
08/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01800	0.01800	0
08/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13900	0.13900	0
08/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.31800	2.34700	0
08/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.25400	4.28800	0
08/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.23200	6.26800	0
08/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.22400	8.26100	0
08/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.10100	0.10100	0
08/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.51500	0.52600	0
08/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.17700	2.20600	0
08/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.10700	4.14100	0
08/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.08400	6.11900	0
08/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.07400	8.11100	0
08/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01200	0.01200	0
08/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09000	0.08900	0
08/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.48400	0.49400	0
08/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.13100	2.15900	0
08/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.05900	4.09200	0
08/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.03400	6.06900	0
08/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.02400	8.06100	0
08/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01000	0.01000	0
08/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08000	0.07900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.45400	0.46300	0
08/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.08500	2.11300	0
08/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.01000	4.04300	0
08/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	5.98500	6.02000	0
08/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	7.97400	8.01100	0
08/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06700	0.06600	0
08/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.40000	0.40800	0
08/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	1.99100	2.01900	0
08/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.91100	3.94500	0
08/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.88600	5.92000	0
08/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.87400	7.91100	0
08/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06100	0.06000	0
08/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.37400	0.38100	0
08/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.94500	1.97200	0
08/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.86200	3.89500	0
08/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.83600	5.87100	0
08/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.82400	7.86100	0
08/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.34900	0.35600	0
08/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05100	0.05000	0
08/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.32500	0.33100	0
08/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.85300	1.88000	0
08/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.76400	3.79700	0
08/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.73700	5.77100	0
08/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.72500	7.76100	0
08/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05600	0.05500	0
08/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.89900	1.92600	0
08/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.81300	3.84600	0
08/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.78600	5.82100	0
08/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.77500	7.81100	0
08/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.21140	8.17320	493
08/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03900	0.03500	0
08/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.08200	0.07600	0
08/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.20200	0.19000	0
08/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.69000	0.65900	0
08/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.35300	1.31400	0
08/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.27700	2.23700	0
08/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.26600	3.22800	0
08/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.26200	4.22400	0
08/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.45700	0.43300	0
08/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03800	0.03500	0
08/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.08000	0.07500	0
08/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.19700	0.18500	300
08/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.31100	1.27300	0
08/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.22800	2.18800	0
08/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.21600	3.17800	0
08/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.21200	4.17400	0
08/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07900	0.07300	0
08/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.19200	0.18100	0
08/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.64300	0.61200	0
08/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.27000	1.23100	0
08/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.17900	2.13900	0
08/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.16700	3.12900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.16200	4.12400	0
08/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07700	0.07200	0
08/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.18800	0.17600	0
08/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.62000	0.59000	0
08/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.22900	1.19100	0
08/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.12900	2.09000	0
08/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.11700	3.07900	0
08/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.11200	4.07400	0
08/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.66600	0.63500	0
08/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03600	0.03300	0
08/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07600	0.07100	0
08/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.18300	0.17200	0
08/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.59800	0.56900	4,400
08/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.18900	1.15100	0
08/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.08000	2.04100	0
08/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.06800	3.03000	0
08/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.06300	4.02500	0
08/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03600	0.03300	0
08/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07500	0.06900	0
08/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.17900	0.16800	0
08/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.57700	0.54900	0
08/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.15000	1.11400	0
08/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	2.03200	1.99300	0
08/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	3.01800	2.98000	0
08/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	4.01300	3.97500	0
08/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01600	0.01400	0
08/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03500	0.03200	0
08/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.07300	0.06800	0
08/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.17400	0.16300	0
08/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.55800	0.53100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.11300	1.07700	0
08/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.98400	1.94500	0
08/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.96800	2.93000	0
08/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.96300	3.92500	0
08/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01500	0.01300	0
08/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.03200	0.02900	0
08/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06700	0.06200	0
08/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.15700	0.14700	0
08/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.48900	0.46300	0
08/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.97600	0.94100	0
08/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.79700	1.75800	0
08/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.77000	2.73200	0
08/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.76400	3.72500	0
08/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01500	0.01300	0
08/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03300	0.03000	0
08/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06900	0.06400	0
08/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.16100	0.15100	0
08/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.50500	0.47900	0
08/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	1.00900	0.97400	0
08/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.84300	1.80400	0
08/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.82000	2.78100	0
08/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.81300	3.77500	0
08/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.44300	0.41900	117
08/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.03200	0.02900	0
08/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06600	0.06100	0
08/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.15300	0.14300	0
08/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.47300	0.44800	0
08/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.30500	0.28700	0
08/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.16100	5.12300	0
08/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.32400	0.30500	330
08/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.25700	0.24100	0
08/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02500	0.02300	0
08/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.05300	0.04900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11800	0.11000	0
08/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.33400	0.31500	0
08/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03300	0.03000	0
08/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.07000	0.06500	0
08/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.16500	0.15500	0
08/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.52200	0.49600	0
08/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	1.04300	1.00700	0
08/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.89000	1.85100	0
08/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.86900	2.83100	0
08/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.86300	3.82500	0
08/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.94300	0.90900	0
08/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.75000	1.71200	0
08/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.72100	2.68200	0
08/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.71400	3.67600	0
08/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.54000	0.51300	0
08/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01900	0.01700	0
08/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.04000	0.03700	0
08/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08500	0.07900	0
08/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.21300	0.20000	0
08/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.74100	0.70800	0
08/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.43800	1.39900	0
08/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.37500	2.33600	0
08/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.36500	3.32700	0
08/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.36200	4.32400	0
08/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01900	0.01700	0
08/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03900	0.03600	0
08/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.08300	0.07800	0
08/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.20700	0.19500	0
08/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.71500	0.68300	0
08/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.39600	1.35700	0
08/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.32600	2.28700	0
08/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.31600	3.27800	0
08/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.31200	4.27400	0
08/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01600	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03400	0.03100	0
08/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.07200	0.06600	0
08/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.17000	0.15900	0
08/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.07800	1.04200	0
08/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.93700	1.89800	0
08/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.91900	2.88100	0
08/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.91300	3.87500	0
08/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01600	0.01400	0
08/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.15500	8.19100	0
08/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02600	0.02500	0
08/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.16700	0.16900	0
08/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.25900	2.28600	0
08/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.16100	4.19300	0
08/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.12300	6.15800	0
08/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.10500	8.14100	0
08/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08500	0.08400	0
08/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.40400	0.41000	0
08/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.89600	1.92200	0
08/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.77200	3.80500	0
08/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.72800	5.76300	0
08/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.70800	7.74400	0
08/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01400	0.01300	0
08/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07700	0.07600	0
08/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.38000	0.38500	0
08/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.85200	1.87700	0
08/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.72400	3.75600	0
08/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.67900	5.71400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.65800	7.69400	0
08/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.62900	0.64000	0
08/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.01000	0.00900	0
08/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03900	0.03900	0
08/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.23200	0.23600	0
08/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.18200	0.18400	0
08/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.66100	0.67300	0
08/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.30400	2.33200	0
08/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.20900	4.24200	0
08/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.17200	6.20700	0
08/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.17300	1.19200	0
08/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.95700	2.98700	0
08/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.89200	4.92600	0
08/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.86400	6.90000	0
08/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.54600	1.56800	0
08/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.21300	1.23200	0
08/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.29400	1.31400	0
08/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.76200	0.77500	0
08/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.44200	2.47000	0
08/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.35500	4.38800	0
08/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.32100	6.35600	0
08/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.30300	8.33900	0
08/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.83200	0.84600	0
08/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
08/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03200	0.03100	0
08/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.19800	0.20100	0
08/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.69400	0.70600	0
08/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.35000	2.37800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.25800	4.29100	0
08/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.22200	6.25700	0
08/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.20400	8.24000	0
08/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03600	0.03500	0
08/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.21500	0.21800	0
08/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.72800	0.74000	0
08/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.39600	2.42400	0
08/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.30600	4.33900	0
08/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.27100	6.30600	0
08/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.25400	8.29000	0
08/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02300	0.02200	0
08/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15200	0.15400	0
08/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.59700	0.60800	0
08/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.21300	2.24000	0
08/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.11200	4.14500	0
08/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.07400	6.10900	0
08/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.05500	8.09100	0
08/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02100	0.02000	0
08/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.13900	0.14100	0
08/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.56600	0.57600	0
08/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.16800	2.19500	0
08/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.06400	4.09600	0
08/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.02500	6.06000	0
08/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.00600	8.04200	0
08/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12800	0.12800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.53700	0.54600	0
08/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.12200	2.14900	0
08/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.01500	4.04800	0
08/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	5.97500	6.01000	0
08/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	7.95600	7.99200	0
08/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.45500	0.46200	0
08/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01700	0
08/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11800	0.11800	0
08/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.50900	0.51700	0
08/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.07700	2.10300	0
08/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.96600	3.99900	0
08/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.92600	5.96100	0
08/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.90600	7.94200	0
08/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10900	0.10800	0
08/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.48200	0.48900	0
08/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.03100	2.05800	0
08/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.91800	3.95000	0
08/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.87600	5.91100	0
08/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.85700	7.89300	0
08/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10000	0.10000	0
08/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	1.98600	2.01200	0
08/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.86900	3.90200	0
08/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.82700	5.86200	0
08/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.80700	7.84300	0
08/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.79600	0.81000	0
08/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01600	0.01400	0
08/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09200	0.09100	0
08/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.42900	0.43600	0
08/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.94100	1.96700	0
08/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.82100	3.85300	0
08/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.77800	5.81200	0
08/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.75700	7.79300	0
08/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.17290	12.14510	11,909
08/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.04700	0.04400	0
08/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.32700	0.31100	0
08/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.17900	1.15200	0
08/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.17400	2.14600	0
08/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.03500	0.03300	0
08/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.24200	0.22900	0
08/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	1.03200	1.00500	0
08/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	2.02400	1.99600	0
08/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.03800	0.03700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.26900	0.25400	0
08/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.08100	1.05400	0
08/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.07400	2.04600	0
08/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	3.02300	2.99500	0
08/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.02400	0.02300	0
08/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.16600	0.15600	0
08/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.84300	0.81800	0
08/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.82400	1.79700	0
08/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.82300	2.79500	0
08/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.03200	0.03000	0
08/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.22000	0.20800	0
08/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.98400	0.95800	0
08/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.97400	1.94600	0
08/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.97300	2.94500	0
08/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.20100	0.18900	0
08/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.93700	0.91100	0
08/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.92400	1.89700	0
08/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.92300	2.89500	0
08/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.02200	0.02100	0
08/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.15000	0.14200	0
08/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.79800	0.77300	0
08/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.77500	1.74700	0
08/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.77300	2.74500	0
08/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.04200	0.04000	0
08/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.29700	0.28200	0
08/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.13000	1.10300	0
08/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.12400	2.09600	0
08/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.02000	0.01900	0
08/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.13700	0.12900	0
08/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.75200	0.72800	0
08/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.72500	1.69700	0
08/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.72300	2.69500	0
08/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.02600	0.02500	0
08/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.18200	0.17200	0
08/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.89000	0.86400	0
08/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.87400	1.84700	0
08/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.87300	2.84500	0
08/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.05600	0.05400	11,630
08/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.39200	0.37400	0
08/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.27800	1.25100	0
08/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.27300	2.24600	0
08/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.09200	0.08700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.58100	0.55900	0
08/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.52600	1.49800	0
08/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.42300	3.39500	0
08/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.77300	3.74500	0
08/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.72300	3.69500	0
08/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.47300	3.44500	0
08/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.52300	2.49500	0
08/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.01200	0.01200	0
08/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.07600	0.07200	0
08/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.50100	0.48100	0
08/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.42700	1.39900	0
08/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.42300	2.39500	0
08/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.01700	0.01600	0
08/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.11200	0.10600	0
08/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.66500	0.64100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.62500	1.59800	0
08/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.62300	2.59500	0
08/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.01000	0.01000	0
08/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.06200	0.05900	0
08/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.42700	0.40800	0
08/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.32700	1.30000	0
08/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.32300	2.29600	0
08/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00900	0.00800	0
08/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.05100	0.04900	0
08/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.35900	0.34200	0
08/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.22900	1.20200	0
08/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.22300	2.19600	0
08/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.06900	0.06500	0
08/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.46400	0.44400	0
08/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.37700	1.35000	0
08/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.37300	2.34600	0
08/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	11,630
08/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.08400	0.07900	0
08/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.54100	0.51900	0
08/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.47600	1.44900	0
08/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.47300	2.44500	0
08/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.01500	0.01500	0
08/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.10200	0.09600	0
08/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.62200	0.59900	0
08/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.57600	1.54800	0
08/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.57300	2.54500	0
08/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.12400	0.11700	0
08/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.70800	0.68400	0
08/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.67500	1.64800	0
08/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.67300	2.64500	0
08/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.01800	0.01800	0
08/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.57300	3.54500	0
08/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.67300	3.64500	0
08/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.62300	3.59500	0
08/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.37300	3.34500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.27300	3.24500	0
08/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.32300	3.29500	0
08/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.22300	3.19500	0
08/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.07300	3.04500	0
08/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.12300	3.09500	0
08/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.82300	3.79500	0
08/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.22300	4.19500	0
08/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.17300	3.14500	0
08/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.17300	4.14500	0
08/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.32300	4.29500	0
08/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.12300	4.09500	0
08/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.52300	3.49500	0
08/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	4.02300	3.99500	0
08/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.97300	3.94500	0
08/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.27700	8.30500	0
08/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.03300	2.06100	0
08/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.02700	4.05500	0
08/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.02700	6.05500	0
08/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.02700	8.05500	0
08/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.47700	6.50500	0
08/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.47700	8.50500	0
08/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.18100	2.20900	0
08/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.17700	4.20500	0
08/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.17700	6.20500	0
08/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.17700	8.20500	0
08/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.87800	2.90600	0
08/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.87700	4.90500	0
08/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.87700	6.90500	0
08/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.87700	8.90500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	2.97800	3.00600	0
08/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	4.97700	5.00500	0
08/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	6.97700	7.00500	0
08/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	8.97700	9.00500	0
08/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.92800	2.95600	0
08/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.92700	4.95500	0
08/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.92700	6.95500	0
08/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.92700	8.95500	0
08/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.77700	6.80500	0
08/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.77700	8.80500	0
08/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.67700	6.70500	0
08/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.67700	8.70500	0
08/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.72700	6.75500	0
08/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.72700	8.75500	0
08/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.62700	6.65500	0
08/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.62700	8.65500	0
08/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.37700	6.40500	0
08/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.37700	8.40500	0
08/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.32700	6.35500	0
08/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.32700	8.35500	0
08/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.42700	6.45500	0
08/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.42700	8.45500	0
08/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.34500	1.37300	0
08/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03500	0.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.45100	0.47200	0
08/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.33000	2.35800	0
08/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.32800	3.35600	0
08/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.32700	4.35500	0
08/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.32700	5.35500	0
08/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.04900	0.05400	0
08/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.52900	0.55100	0
08/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.44200	1.47000	0
08/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.43000	2.45800	0
08/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.42800	3.45600	0
08/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.42700	4.45500	0
08/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.42700	5.45500	0
08/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.06800	0.07400	0
08/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.61100	0.63400	0
08/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.54000	1.56800	0
08/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.52900	2.55700	0
08/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.52700	3.55500	0
08/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.52700	4.55500	0
08/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.52700	5.55500	0
08/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00400	0.00500	0
08/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09100	0.09900	0
08/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.69600	0.72000	0
08/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.63800	1.66600	0
08/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.62900	2.65700	0
08/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.62700	3.65500	0
08/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.62700	4.65500	0
08/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.62700	5.65500	0
08/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.13600	0.14700	0
08/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.82800	0.85400	0
08/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.78600	1.81300	0
08/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.77900	2.80700	0
08/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.77700	3.80500	0
08/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.77700	4.80500	0
08/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.77700	5.80500	0
08/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00400	0.00500	0
08/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.10400	0.11300	0
08/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.73900	0.76400	0
08/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.68700	1.71500	0
08/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.67900	2.70700	0
08/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.67700	3.70500	0
08/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.67700	4.70500	0
08/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.67700	5.70500	0
08/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04200	0.04600	0
08/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.48900	0.51100	0
08/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.39400	1.42100	0
08/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.38000	2.40800	0
08/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.37800	3.40600	0
08/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.37700	4.40500	0
08/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.37700	5.40500	0
08/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.07800	0.08600	0
08/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.65300	0.67700	0
08/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.58900	1.61700	0
08/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.57900	2.60700	0
08/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.57700	3.60500	0
08/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.57700	4.60500	0
08/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.57700	5.60500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.22700	8.25500	0
08/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.52700	6.55500	0
08/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.52700	8.55500	0
08/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.28100	2.30900	0
08/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.27700	4.30500	0
08/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.27700	6.30500	0
08/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.23100	2.25900	0
08/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.22700	4.25500	0
08/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.22700	6.25500	0
08/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.57700	6.60500	0
08/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.57700	8.60500	0
08/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05800	0.06400	0
08/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.56900	0.59200	0
08/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.49100	1.51900	0
08/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.48000	2.50800	0
08/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.47800	3.50600	0
08/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.47700	4.50500	0
08/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.47700	5.50500	0
08/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00500	0.00600	0
08/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.11900	0.12900	0
08/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.78300	0.80900	0
08/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.73600	1.76400	0
08/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.72900	2.75700	0
08/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.72700	3.75500	0
08/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.72700	4.75500	0
08/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.72700	5.75500	0
08/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.88400	1.91200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01700	0.01900	0
08/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.30900	0.32700	0
08/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.15300	1.18000	0
08/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.13200	2.16000	0
08/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.12800	3.15600	0
08/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.12700	4.15500	0
08/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.12700	5.15500	0
08/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.12700	7.15500	0
08/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.12700	9.15500	0
08/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02900	0.03300	0
08/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.41400	0.43400	0
08/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.29700	1.32400	0
08/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.27800	3.30600	0
08/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.27700	5.30500	0
08/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.27700	7.30500	0
08/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.27700	9.30500	0
08/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.37700	7.40500	0
08/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.37700	9.40500	0
08/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.42700	7.45500	0
08/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.42700	9.45500	0
08/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.57700	7.60500	0
08/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.57700	9.60500	0
08/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.67700	7.70500	0
08/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.67700	9.70500	0
08/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.72700	7.75500	0
08/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.72700	9.75500	0
08/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.77700	7.80500	0
08/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.77700	9.80500	0
08/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.17400	0.18700	0
08/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.91900	0.94500	0
08/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.87700	3.90500	0
08/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.87700	5.90500	0
08/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.87700	7.90500	0
08/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.87700	9.90500	0
08/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.62700	7.65500	0
08/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.62700	9.65500	0
08/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.47700	7.50500	0
08/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.47700	9.50500	0
08/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02500	0.02800	0
08/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.37700	0.39700	0
08/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.24900	1.27600	0
08/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.22800	3.25600	0
08/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.22700	5.25500	0
08/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.22700	7.25500	0
08/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.22700	9.25500	0
08/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01400	0.01600	0
08/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.27800	0.29400	0
08/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.10600	1.13300	0
08/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.07800	3.10600	0
08/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.07700	5.10500	0
08/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.07700	7.10500	0
08/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.07700	9.10500	0
08/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01100	0.01300	0
08/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.24700	0.26300	0
08/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.05900	1.08500	0
08/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.02800	3.05600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.02700	5.05500	0
08/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.02700	7.05500	0
08/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.02700	9.05500	0
08/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02000	0.02300	0
08/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.34300	0.36100	0
08/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.20100	1.22800	0
08/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.17800	3.20600	0
08/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.17700	5.20500	0
08/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.17700	7.20500	0
08/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.17700	9.20500	0
08/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.32700	7.35500	0
08/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.32700	9.35500	0
08/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.19600	0.20900	0
08/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	0.96500	0.99200	0
08/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.93400	1.96200	0
08/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.92700	3.95500	0
08/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.92700	5.95500	0
08/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.92700	7.95500	0
08/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.92700	9.95500	0
08/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.21900	0.23400	0
08/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.01200	1.03800	0
08/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	1.98300	2.01100	0
08/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	3.97700	4.00500	0
08/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	5.97700	6.00500	0
08/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	7.97700	8.00500	0
08/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	9.97700	10.00500	0
08/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00600	0.00700	0
08/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.15400	0.16600	0
08/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.87400	0.89900	0
08/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.83500	1.86300	0
08/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.82700	3.85500	0
08/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.82700	5.85500	0
08/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.82700	7.85500	0
08/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.82700	9.85500	0
08/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.37560	12.34780	12,463
08/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03700	0.03600	0
08/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.04000	0.03900	0
08/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.17300	0.16800	0
08/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.38300	0.37200	0
08/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.80100	1.77500	0
08/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.78300	2.75500	0
08/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.43500	0.42200	8,032
08/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	1.03500	1.01200	0
08/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.94500	1.91900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.93100	2.90400	0
08/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03500	0.03500	0
08/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.52200	0.50700	0
08/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.20100	1.17700	0
08/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.14000	2.11300	0
08/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.15700	1.13300	0
08/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.09100	2.06400	0
08/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.11500	0.11200	0
08/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.23400	0.22800	0
08/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.54700	0.53200	0
08/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.24500	1.22100	0
08/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.18900	2.16200	0
08/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.03000	0.03000	0
08/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03400	0.03400	0
08/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03800	0.03700	0
08/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.78200	0.76200	0
08/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.61200	1.58600	0
08/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.58400	2.55700	0
08/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.16700	0.16200	0
08/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.88500	0.86400	0
08/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.75400	1.72700	0
08/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.03200	0.03200	0
08/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.06200	0.06100	0
08/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.17900	0.17500	0
08/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.39900	0.38800	0
08/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.95800	0.93600	0
08/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.84900	1.82300	0
08/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.83200	2.80500	0
08/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.11100	0.10900	0
08/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.02100	0.02100	0
08/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.04300	0.04200	0
08/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.60000	0.58400	0
08/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.33500	1.31000	0
08/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.27500	0.26700	0
08/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.65700	0.64000	0
08/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.42600	1.40100	0
08/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.38700	2.35900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.03000	0.02900	0
08/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05600	0.05500	0
08/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.16100	0.15700	0
08/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.35200	0.34200	0
08/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.85000	0.82900	0
08/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.70600	1.68000	0
08/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.68300	2.65600	0
08/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.74900	0.73000	0
08/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.56500	1.53900	0
08/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.53500	2.50800	0
08/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.02000	0.02000	0
08/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.24400	0.23700	0
08/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.57300	0.55700	0
08/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.23900	2.21200	0
08/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.02200	0.02200	0
08/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.04400	0.04300	0
08/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.12600	0.12300	0
08/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.26400	0.25600	0
08/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.62800	0.61100	28
08/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.38000	1.35500	0
08/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.33700	2.31000	0
08/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02400	0.02400	0
08/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04700	0.04600	0
08/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.28600	0.27800	0
08/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.68700	0.66900	0
08/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.47200	1.44700	0
08/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.43600	2.40900	0
08/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.29800	0.29000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.71800	0.69900	0
08/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.48500	2.45800	0
08/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.05400	0.05300	0
08/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.33800	0.32800	0
08/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.81500	0.79500	0
08/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.65900	1.63300	0
08/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.63400	2.60700	0
08/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.15500	0.15100	0
08/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.03300	0.03300	0
08/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.06500	0.06300	0
08/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.19300	0.18800	0
08/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01800	0.01800	0
08/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03900	0.03800	0
08/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.07700	0.07600	0
08/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.22500	0.21900	0
08/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.11400	1.09000	0
08/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	2.04200	2.01500	0
08/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	3.03100	3.00300	0
08/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02600	0.02500	0
08/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.10000	0.09800	8,032
08/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.07400	1.05100	0
08/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.99400	1.96700	0
08/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02300	0.02300	0
08/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04600	0.04500	0
08/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.09300	0.09100	0
08/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.18600	0.18100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.41700	0.40500	0
08/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.99600	0.97300	0
08/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.89700	1.87000	0
08/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.88200	2.85400	0
08/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01600	0.01500	0
08/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04900	0.04800	0
08/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.14000	0.13600	0
08/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.45400	0.44100	0
08/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.51800	1.49300	0
08/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.98100	2.95400	0
08/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.47600	4.44800	0
08/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.13100	0.12700	0
08/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01200	0.01200	0
08/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.04200	0.04100	0
08/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.11800	0.11600	0
08/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.36700	0.35600	0
08/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.29000	1.26500	0
08/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.73300	2.70600	0
08/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.22600	4.19900	0
08/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.03100	0.03100	0
08/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.08600	0.08400	0
08/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.25400	0.24600	0
08/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.92100	0.90000	0
08/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.28800	2.26100	0
08/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.77800	3.75000	0
08/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02800	0.02700	0
08/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.05200	0.05100	0
08/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.10800	0.10500	0
08/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.15000	0.14600	0
08/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.21700	0.21100	0
08/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.32400	0.31400	0
08/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.49700	0.48300	0
08/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.12200	0.11900	0
08/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.01000	0.01000	0
08/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02700	0.02700	0
08/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.05100	0.05000	0
08/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.14500	0.14100	0
08/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.20900	0.20300	0
08/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.31100	0.30200	0
08/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.47400	0.46000	0
08/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.13500	0.13200	0
08/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00800	0.00800	11,194
08/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.20100	0.19500	11,194
08/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.10400	0.10200	0
08/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01700	0.01700	0
08/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.07500	0.07300	0
08/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.57800	3.55100	0
08/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01900	0.01900	0
08/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.08000	0.07800	0
08/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.67800	3.65000	0
08/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.62800	3.60000	0
08/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.37900	3.35100	0
08/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01300	0.01200	0
08/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.06000	0.05900	0
08/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.27900	3.25200	0
08/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.32900	3.30200	0
08/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05800	0.05700	0
08/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.23000	3.20200	0
08/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.08100	3.05300	0
08/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.13000	3.10300	0
08/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.09000	0.08800	0
08/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.82800	3.80000	0
08/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.18000	3.15200	0
08/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.17700	4.14900	0
08/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.32600	4.29800	0
08/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.12700	4.09900	0
08/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01600	0.01600	0
08/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.07200	0.07000	0
08/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.52800	3.50100	0
08/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.08300	0.08100	0
08/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.72800	3.70000	0
08/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	4.02700	3.99900	0
08/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.97700	3.94900	0
08/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06900	0.06800	0
08/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.47900	3.45100	0
08/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06700	0.06500	0
08/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.42900	3.40100	0
08/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.82600	6.85400	0
08/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.82500	8.85300	0
08/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.64100	2.66700	0
08/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.58900	4.61600	0
08/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.57600	6.60400	0
08/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.57500	8.60300	0
08/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.12600	7.15400	0
08/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.12400	9.15200	0
08/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.59300	2.62000	0
08/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.52600	6.55400	0
08/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.52500	8.55300	0
08/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.02500	8.05300	0
08/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.35700	2.38300	0
08/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.27500	8.30300	0
08/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.54600	2.57200	0
08/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.49000	4.51800	0
08/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.47600	6.50400	0
08/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.47500	8.50300	0
08/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.26400	2.29000	0
08/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.17500	8.20300	0
08/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00500	0
08/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.87600	6.90400	0
08/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.87400	8.90200	0
08/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	6.97600	7.00400	0
08/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	8.97400	9.00200	0
08/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.92600	6.95400	0
08/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.92400	8.95200	0
08/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.83200	2.85900	0
08/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.77600	6.80400	0
08/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.77500	8.80300	0
08/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.67600	6.70400	0
08/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.67500	8.70300	0
08/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.78400	2.81100	0
08/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.73700	4.76400	0
08/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.72500	8.75300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.62600	6.65400	0
08/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.62500	8.65300	0
08/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.37700	6.40500	0
08/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.37500	8.40300	0
08/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.40400	2.43000	0
08/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.34300	4.37100	0
08/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.32700	6.35500	0
08/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.32500	8.35300	0
08/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.49900	2.52500	0
08/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.44100	4.46900	0
08/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.42700	6.45500	0
08/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.42500	8.45300	0
08/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.07800	2.10400	0
08/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.22500	1.24700	0
08/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.13200	5.16000	0
08/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.70900	1.73400	0
08/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.44800	0.46200	0
08/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.78500	0.80400	0
08/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.18300	1.20500	0
08/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.61900	1.64300	0
08/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.02500	3.05200	0
08/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.00100	4.02900	0
08/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	4.98400	5.01200	0
08/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	5.97700	6.00500	0
08/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.84600	1.87100	0
08/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.42100	0.43500	0
08/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.74800	0.76600	0
08/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.14100	1.16300	0
08/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.57400	1.59800	0
08/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.03200	2.05700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	2.97600	3.00300	0
08/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	3.95200	3.97900	0
08/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.93400	4.96200	0
08/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.92800	5.95500	0
08/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01200	0.01300	0
08/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.14500	0.15200	0
08/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	0.97800	0.99800	0
08/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.31000	2.33600	0
08/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.75500	3.78300	0
08/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.23100	5.25900	0
08/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.72600	6.75400	0
08/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.22500	8.25300	0
08/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06400	0.06700	0
08/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.64100	0.65800	0
08/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.89200	1.91800	0
08/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.31600	3.34300	0
08/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.78600	4.81400	0
08/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.27700	6.30500	0
08/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.77500	7.80300	0
08/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.75500	1.77900	0
08/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00500	0.00600	0
08/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04200	0.04500	0
08/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.47800	0.49300	0
08/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.66400	1.68800	0
08/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.07300	3.10000	0
08/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.54000	4.56700	0
08/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.02700	6.05500	0
08/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.52500	7.55300	0
08/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02100	0.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.12000	0.12500	0
08/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.54100	0.55700	0
08/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.31000	1.33300	0
08/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.21700	2.24300	0
08/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.17000	3.19700	0
08/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.14700	4.17500	0
08/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01800	0.01900	0
08/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.09800	0.10300	0
08/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.12400	2.15000	0
08/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.05000	4.07700	0
08/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.03300	5.06100	0
08/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01600	0.01700	0
08/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.08800	0.09200	0
08/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.18200	5.21000	0
08/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.09900	1.12100	0
08/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.45100	2.47800	0
08/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.41300	3.44000	0
08/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.39200	4.42000	0
08/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.38000	5.40800	0
08/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.26700	1.29000	0
08/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.68900	2.71500	0
08/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.65700	3.68500	0
08/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.63800	4.66600	0
08/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.62900	5.65700	0
08/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.52900	1.55300	0
08/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03300	0.03500	0
08/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.18900	0.19700	0
08/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.71200	0.73000	0
08/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.92800	2.95500	0
08/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.90300	3.93000	0
08/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.88500	4.91300	0
08/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.87800	5.90600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.24200	0.25100	0
08/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.82200	0.84200	0
08/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01000	0.01100	0
08/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04600	0.04900	0
08/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.26100	0.27100	0
08/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.86000	0.88000	0
08/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.12100	3.14800	0
08/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.09800	4.12600	0
08/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.08300	5.11100	0
08/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.07700	6.10500	0
08/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01100	0.01200	0
08/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05400	0.05700	0
08/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.30200	0.31300	0
08/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.93800	0.95800	0
08/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.80000	1.82500	0
08/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.21800	3.24500	0
08/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.19600	4.22400	0
08/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.17700	6.20500	0
08/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01300	0.01400	0
08/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.34700	0.35900	0
08/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.01800	1.03900	0
08/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.29400	4.32200	0
08/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.28100	5.30900	0
08/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03900	0.04100	0
08/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.22300	0.23200	0
08/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03000	0.03200	0
08/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.17400	0.18100	0
08/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.67600	0.69400	0
08/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.48500	1.50900	0
08/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.88000	2.90700	0
08/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.85400	3.88100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.83500	4.86300	0
08/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.82800	5.85600	0
08/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05000	0.05300	0
08/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.28100	0.29200	0
08/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.89900	0.91900	0
08/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.12700	6.15500	0
08/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05900	0.06200	0
08/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.32400	0.33600	0
08/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.26700	3.29400	0
08/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.24500	4.27300	0
08/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.22700	6.25500	0
08/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	1.98500	2.01100	0
08/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00600	0.00700	0
08/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02300	0.02500	0
08/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.13200	0.13800	0
08/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.57300	0.59000	0
08/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.35300	1.37700	0
08/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.73600	2.76300	0
08/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.70600	3.73400	0
08/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.68700	4.71500	0
08/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.67900	5.70700	0
08/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.17600	7.20400	0
08/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.17400	9.20200	0
08/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02800	0.02900	0
08/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.15900	0.16600	0
08/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.44100	1.46400	0
08/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.27600	7.30400	0
08/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.27400	9.30200	0
08/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.37600	7.40400	0
08/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.37400	9.40200	0
08/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03600	0.03800	0
08/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.20600	0.21400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.46200	3.48900	0
08/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.43000	5.45800	0
08/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.42600	7.45400	0
08/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.42400	9.45200	0
08/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.60800	3.63600	0
08/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.57900	5.60700	0
08/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.57500	7.60300	0
08/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.57400	9.60200	0
08/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.62500	7.65300	0
08/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.62400	9.65200	0
08/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.80400	3.83200	0
08/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.77800	5.80600	0
08/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.77400	9.80200	0
08/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01400	0
08/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.06900	0.07300	0
08/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.37100	0.38400	0
08/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.05800	1.08000	0
08/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.93900	1.96400	0
08/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.82500	7.85300	0
08/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.82400	9.85200	0
08/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01500	0.01600	0
08/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08100	0.08500	0
08/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.92500	7.95300	0
08/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.92400	9.95200	0
08/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01400	0.01500	0
08/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.07500	0.07900	0
08/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.39600	0.40900	0
08/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.87500	7.90300	0
08/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.87400	9.90200	0
08/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.72800	5.75600	0
08/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.72500	7.75300	0
08/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.72400	9.75200	0
08/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.55900	3.58700	0
08/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.52900	5.55700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.52400	9.55200	0
08/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00500	0.00600	0
08/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.01900	0.02100	0
08/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.10900	0.11400	0
08/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.50900	0.52400	0
08/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.07600	7.10400	0
08/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.07400	9.10200	0
08/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.02600	7.05400	0
08/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.02400	9.05200	0
08/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02500	0.02700	0
08/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.60700	0.62400	0
08/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.39700	1.42000	0
08/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.22600	7.25400	0
08/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.22400	9.25200	0
08/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.36400	3.39100	0
08/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.33100	5.35900	0
08/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.32600	7.35400	0
08/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.32400	9.35200	0
08/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.51100	3.53800	0
08/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.48000	5.50800	0
08/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.47600	7.50300	0
08/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.47400	9.50200	0
08/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	7.97500	8.00300	0
08/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	9.97400	10.00200	0
08/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.67500	7.70300	0
08/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.67400	9.70200	0
08/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.57780	12.55030	1,261
08/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.58800	0.54000	0
08/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.60500	0.55800	0
08/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.61000	0.56200	0
08/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.71200	0.69200	0
08/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.80700	0.78800	0
08/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.74000	0.72000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08740	0.08690	1,364
08/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00768	0.00730	0
08/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00184	0.00178	0
08/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01743	0.01694	0
08/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00003	0.00004	0
08/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00444	0.00488	0
08/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00028	0.00040	0
08/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08900	0.08850	0
08/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.01040	0.01004	0
08/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00517	0.00499	0
08/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01916	0.01869	0
08/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00016	0.00019	0
08/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00617	0.00649	0
08/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00140	0.00154	0
08/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.66480	10.62490	22,768
08/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01500	0.01200	0
08/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.20400	0.17700	0
08/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	1.01900	0.98000	0
08/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	2.01500	1.97500	0
08/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	3.01500	2.97500	0
08/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
08/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.02000	0.01600	0
08/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.26000	0.22700	0
08/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.11700	1.07800	0
08/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.11500	2.07500	0
08/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.11500	3.07500	0
08/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.03000	0.02400	0
08/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.35800	0.32300	0
08/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.26600	1.22700	0
08/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.26500	2.22500	0
08/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.26500	3.22500	0
08/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.02700	0.02100	0
08/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.32300	0.28900	0
08/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.21700	1.17700	0
08/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.21500	2.17500	0
08/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.21500	3.17500	0
08/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01800	0.01400	0
08/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.23100	0.19900	0
08/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.06800	1.02900	0
08/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	2.06500	2.02500	0
08/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	3.06500	3.02500	0
08/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.03500	0.02800	0
08/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.39400	0.35900	0
08/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.31600	1.27700	0
08/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.31500	2.27500	0
08/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.31500	3.27500	0
08/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.02300	0.01900	10
08/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.29100	0.25700	0
08/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.16700	1.12800	0
08/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.16500	2.12500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.16500	3.12500	0
08/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.01300	0.01100	0
08/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.18200	0.15600	0
08/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.97000	0.93200	0
08/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.96500	1.92500	0
08/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.96500	2.92500	0
08/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.01200	0.00900	0
08/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.16200	0.13800	0
08/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.92200	0.88300	0
08/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.91500	1.87500	0
08/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.91500	2.87500	0
08/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00700	0.00600	0
08/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.09900	0.08300	0
08/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.73200	0.69500	0
08/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.71500	1.67500	0
08/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.71500	2.67500	0
08/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.46500	3.42500	0
08/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.56500	3.52500	0
08/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.05200	0.04200	0
08/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.51200	0.47600	0
08/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.46500	1.42600	0
08/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.46500	2.42500	0
08/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.04600	0.03700	2,700
08/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.47100	0.43500	0
08/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.41500	1.37600	0
08/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.41500	2.37500	0
08/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.51500	3.47500	0
08/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.04000	0.03200	0
08/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.43200	0.39600	0
08/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.36600	1.32600	0
08/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.36500	2.32500	0
08/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.36500	3.32500	0
08/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.41500	3.37500	0
08/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00600	0.00500	0
08/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.08800	0.07200	13,651
08/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.68600	0.64900	0
08/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.66500	1.62500	0
08/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.66500	2.62500	0
08/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.12700	0.10700	0
08/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.82600	0.78800	0
08/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.81500	1.77500	0
08/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.81500	2.77500	0
08/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.14400	0.12200	0
08/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.87400	0.83500	0
08/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.86500	1.82500	0
08/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.86500	2.82500	0
08/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00800	0.00600	0
08/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.11300	0.09400	0
08/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.77900	0.74100	0
08/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.76500	1.72500	0
08/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.76500	2.72500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.05900	0.04800	0
08/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.55400	0.51800	0
08/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.51500	1.47600	0
08/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.51500	2.47500	0
08/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.07700	0.06300	0
08/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.64100	0.60400	0
08/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.61500	1.57500	0
08/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.61500	2.57500	0
08/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.06800	0.05500	0
08/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.59700	0.56000	0
08/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.56500	1.52600	0
08/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.56500	2.52500	0
08/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.53500	4.57500	0
08/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.53500	5.57500	0
08/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03200	0.03500	0
08/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.50300	0.53000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.43600	2.47500	0
08/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.43500	3.47500	0
08/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.43500	4.47500	0
08/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.43500	5.47500	0
08/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02600	0.02900	0
08/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.46200	0.48800	0
08/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.39000	1.42900	0
08/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.38600	2.42600	0
08/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.38500	3.42500	0
08/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.38500	4.42500	0
08/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.38500	5.42500	0
08/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.03900	0.04300	0
08/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.54400	0.57300	0
08/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.48900	1.52800	0
08/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.48500	2.52500	0
08/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.48500	3.52500	0
08/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.48500	4.52500	0
08/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.48500	5.52500	0
08/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01400	0.01600	0
08/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.34800	0.36900	0
08/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.24300	1.28100	0
08/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.23600	2.27600	0
08/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.23500	3.27500	0
08/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.23500	4.27500	0
08/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.23500	5.27500	0
08/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.27900	0.29700	0
08/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.14500	1.18300	0
08/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.13600	2.17600	0
08/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.13500	3.17500	0
08/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.13500	4.17500	0
08/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.13500	5.17500	0
08/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01100	0.01300	0
08/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.31200	0.33200	0
08/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.19400	1.23200	0
08/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.18600	2.22600	0
08/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.18500	3.22500	0
08/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.18500	4.22500	0
08/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.18500	5.22500	0
08/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02100	0.02400	0
08/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.42300	0.44700	0
08/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.34100	1.38000	0
08/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.33600	2.37600	0
08/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.33500	3.37500	0
08/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.33500	4.37500	0
08/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.33500	5.37500	0
08/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.58500	6.62500	0
08/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.58500	8.62500	0
08/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.06700	0.07100	0
08/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.67500	0.70700	0
08/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.63500	2.67500	0
08/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.63500	4.67500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.63500	6.67500	0
08/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.63500	8.67500	0
08/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.48500	6.52500	0
08/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.48500	8.52500	0
08/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.44000	1.47900	0
08/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.05600	0.06000	0
08/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.63100	0.66200	0
08/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.58800	1.62800	0
08/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.58500	2.62500	0
08/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.58500	3.62500	0
08/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.58500	4.62500	0
08/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.58500	5.62500	0
08/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04700	0.05100	0
08/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.58700	0.61700	0
08/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.53900	1.57800	0
08/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.53500	2.57500	0
08/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.53500	3.57500	0
08/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.53500	8.57500	0
08/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.43500	6.47500	0
08/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.43500	8.47500	0
08/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.53500	6.57500	0
08/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01700	0.02000	0
08/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.38400	0.40800	0
08/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.29200	1.33100	0
08/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.28600	2.32600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.28500	3.32500	0
08/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.28500	4.32500	0
08/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.28500	5.32500	0
08/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.24700	0.26300	0
08/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.09700	1.13400	0
08/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.08600	2.12600	0
08/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.08500	3.12500	0
08/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.08500	4.12500	0
08/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.08500	5.12500	0
08/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00500	0.00700	0
08/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.21700	0.23100	0
08/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.04800	1.08600	0
08/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.03600	2.07600	0
08/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.03500	3.07500	0
08/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.03500	4.07500	0
08/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.03500	5.07500	0
08/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.12600	0.13200	0
08/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.85800	0.89400	0
08/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.83700	1.87600	0
08/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.83500	2.87500	0
08/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.83500	3.87500	0
08/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.83500	4.87500	0
08/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.07900	0.08400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.72000	0.75300	0
08/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.68700	1.72700	0
08/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.68500	2.72500	0
08/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.68500	3.72500	0
08/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.68500	4.72500	0
08/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.68500	6.72500	0
08/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.68500	8.72500	0
08/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.83500	6.87500	0
08/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.83500	8.87500	0
08/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.16600	0.17400	0
08/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.95300	0.98900	0
08/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	2.93500	2.97500	0
08/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	4.93500	4.97500	0
08/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	6.93500	6.97500	0
08/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	8.93500	8.97500	0
08/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.03500	7.07500	0
08/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.03500	9.07500	0
08/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.18500	7.22500	0
08/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.18500	9.22500	0
08/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.28500	7.32500	0
08/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.28500	9.32500	0
08/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.43500	7.47500	0
08/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.43500	9.47500	0
08/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.38500	7.42500	0
08/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.38500	9.42500	0
08/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.13500	7.17500	0
08/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.13500	9.17500	0
08/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.10800	0.11400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.81200	0.84600	0
08/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.78500	2.82500	0
08/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.78500	4.82500	0
08/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.78500	6.82500	0
08/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.78500	8.82500	0
08/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.09300	0.09800	0
08/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.76500	0.79900	0
08/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.73500	2.77500	0
08/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.73500	4.77500	0
08/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.73500	6.77500	0
08/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.73500	8.77500	0
08/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.14500	0.15200	0
08/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.90500	0.94100	0
08/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.88500	2.92500	0
08/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.88500	4.92500	0
08/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.88500	6.92500	0
08/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.88500	8.92500	0
08/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	1.93600	1.97600	0
08/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.08500	7.12500	0
08/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.08500	9.12500	0
08/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.33500	7.37500	0
08/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.33500	9.37500	0
08/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.23500	7.27500	0
08/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.23500	9.27500	0
08/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00400	0.00500	0
08/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.18900	0.20200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.00000	1.03700	0
08/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	2.98500	3.02500	0
08/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	4.98500	5.02500	0
08/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	6.98500	7.02500	0
08/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	8.98500	9.02500	0
08/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.84690	10.80580	12,957
08/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.12200	0.10600	0
08/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.14600	0.12700	0
08/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.13300	0.11600	0
08/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00700	0.00300	0
08/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.04400	0.03100	0
08/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.25500	0.23000	25
08/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.70500	0.66500	20
08/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.56600	1.52400	0
08/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.55100	2.50900	0
08/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.54800	3.50600	0
08/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00500	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.03300	0.02100	0
08/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.19100	0.17000	0
08/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.52200	0.48600	0
08/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.28000	1.23700	0
08/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.25300	2.21100	0
08/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.24800	3.20700	0
08/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.03000	0.01900	0
08/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.17400	0.15400	0
08/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.47000	0.43500	0
08/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.18700	1.14300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.15300	2.11200	0
08/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.14800	3.10700	0
08/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00600	0.00300	0
08/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.04200	0.02900	0
08/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.24300	0.21900	0
08/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.67100	0.63300	0
08/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.51800	1.47600	0
08/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.50100	2.46000	0
08/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.49800	3.45600	0
08/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00600	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.04000	0.02800	0
08/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.23200	0.20800	0
08/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.63900	0.60100	0
08/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.47000	1.42800	0
08/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.45100	2.41000	0
08/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.44800	3.40600	0
08/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00500	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.03500	0.02300	0
08/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.20100	0.17900	0
08/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.55000	0.51300	0
08/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.32700	1.28400	0
08/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.30200	2.26100	0
08/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.29800	3.25700	0
08/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00600	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.03800	0.02600	0
08/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.22100	0.19800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.60800	0.57100	0
08/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.42200	1.38000	0
08/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.40100	2.36000	0
08/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.39800	3.35700	0
08/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00500	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.03600	0.02400	0
08/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.21000	0.18800	0
08/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.57800	0.54100	0
08/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.37400	1.33200	0
08/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.35200	2.31000	0
08/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.34800	3.30700	0
08/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.02600	0.01500	0
08/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.15200	0.13400	0
08/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.39900	0.36800	0
08/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.70000	2.65900	0
08/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.81000	0.77000	0
08/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.71100	1.67000	0
08/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00300	0.00100	0
08/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.02000	0.01000	0
08/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.11700	0.10100	0
08/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.29600	0.26900	0
08/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.02900	0.01700	0
08/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.16700	0.14700	0
08/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.44500	0.41100	0
08/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.14000	1.09700	0
08/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.10400	2.06300	0
08/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.09800	3.05700	0
08/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.02300	0.01200	0
08/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.34400	0.31500	0
08/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.92600	0.88500	0
08/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.85800	1.81600	0
08/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.84900	2.80800	0
08/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.04900	1.00800	0
08/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.00500	1.96400	0
08/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.99900	2.95800	0
08/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.02700	0.01600	0
08/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.15900	0.14000	0
08/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.42200	0.38800	0
08/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.09400	1.05000	0
08/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.05400	2.01300	0
08/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	3.04900	3.00700	0
08/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.02500	0.01400	0
08/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.38000	0.35000	0
08/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.00700	0.96600	0
08/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.95600	1.91500	0
08/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.94900	2.90800	0
08/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.02400	0.01300	0
08/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.13900	0.12200	0
08/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.36100	0.33200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.96600	0.92500	0
08/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.90700	1.86500	0
08/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.89900	2.85800	0
08/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.90700	4.94600	0
08/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.90400	6.94500	0
08/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.90300	8.94400	0
08/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01000	0.00900	0
08/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06900	0.06900	0
08/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.46400	0.47600	0
08/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.24200	1.26600	0
08/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.12700	3.15700	0
08/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.10600	5.14600	0
08/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.10400	7.14400	0
08/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.10300	9.14400	0
08/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.06000	0.06000	0
08/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.43300	0.44400	0
08/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.07800	3.10800	0
08/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.05600	5.09600	0
08/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.05400	7.09400	0
08/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.05300	9.09400	0
08/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04700	0.04400	0
08/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.37500	0.38200	0
08/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.11200	1.13400	0
08/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.98000	3.01000	0
08/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.95700	4.99600	0
08/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.95400	6.99500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.95300	8.99400	0
08/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05200	0.05200	0
08/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.30400	7.34400	0
08/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.30300	9.34400	0
08/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01100	0.01000	0
08/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07900	0.07900	0
08/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.49700	0.50900	0
08/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.17600	3.20600	0
08/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.15600	5.19600	0
08/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.15400	7.19400	0
08/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.15300	9.19400	0
08/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04300	0.04100	0
08/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.34800	0.35500	0
08/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.07000	1.09100	0
08/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.93200	2.96100	0
08/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.59900	0.61300	0
08/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.42000	1.44500	0
08/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.32300	3.35400	0
08/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.30600	5.34500	0
08/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.11300	0.11400	0
08/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.40200	0.41200	0
08/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.15500	1.17800	0
08/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.02900	3.05900	0
08/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.00700	5.04600	0
08/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.00400	7.04400	0
08/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.00300	9.04400	0
08/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02700	0.02600	0
08/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.23100	0.23500	0
08/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.86300	0.88200	0
08/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.68900	2.71800	0
08/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.65800	4.69600	0
08/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.65400	6.69500	0
08/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.65300	8.69400	0
08/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02500	0.02400	0
08/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.21100	0.21500	0
08/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.82400	0.84200	0
08/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.64100	2.67000	0
08/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.60900	4.64600	0
08/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.60400	6.64500	0
08/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.60300	8.64400	0
08/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.03000	0.02800	0
08/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.25300	0.25700	0
08/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.90400	0.92300	0
08/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.73800	2.76700	0
08/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.70800	4.74600	0
08/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.70400	6.74500	0
08/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.70300	8.74400	0
08/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02300	0.02200	0
08/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.19200	0.19500	0
08/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.78500	0.80200	0
08/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.59300	2.62200	0
08/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.55900	4.59600	0
08/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.55400	6.59500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.55300	8.59400	0
08/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02100	0.02000	0
08/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.17400	0.17700	0
08/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.74600	0.76300	0
08/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.54500	2.57300	0
08/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.50900	4.54700	0
08/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.50400	6.54500	0
08/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.50300	8.54400	0
08/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04000	0.03700	0
08/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.32300	0.32900	0
08/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.02700	1.04800	0
08/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.88300	2.91300	0
08/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.85700	4.89600	0
08/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.85400	6.89500	0
08/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.85300	8.89400	0
08/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00600	0.00500	0
08/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03300	0.03100	0
08/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.27500	0.28000	0
08/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.94400	0.96400	0
08/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.78600	2.81500	0
08/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.75800	4.79600	0
08/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.75400	6.79500	0
08/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.75300	8.79400	0
08/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.15800	0.15900	271
08/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.70800	0.72400	0
08/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.49700	2.52500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.46000	4.49700	0
08/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.45400	6.49500	0
08/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.45300	8.49400	0
08/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.28600	1.31000	0
08/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.19900	1.22100	0
08/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.37500	1.40000	0
08/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	11.02320	10.98140	500
08/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.35500	0.32900	0
08/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	0.99700	1.01300	0
08/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.19970	11.15640	155
08/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01900	0.01500	0
08/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.04300	0.03700	0
08/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.08300	0.07400	0
08/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.16800	0.15200	0
08/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.40100	0.37100	0
08/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.68200	0.64100	0
08/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.21700	1.17200	0
08/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	2.05100	2.00400	0
08/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	3.01700	2.97300	0
08/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.43300	0.40100	0
08/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01900	0.01500	0
08/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.04300	0.03600	0
08/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.39200	0.36200	0
08/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.08200	0.07300	0
08/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.16500	0.14900	0
08/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.26400	3.22000	0
08/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.02200	0.01700	0
08/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.04700	0.04000	0
08/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.09100	0.08000	0
08/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.18500	0.16800	0
08/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.04800	0.04100	0
08/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.09200	0.08200	0
08/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.18900	0.17100	0
08/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.46700	0.43400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.81400	0.77000	0
08/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.44800	1.40000	0
08/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.33700	2.29000	0
08/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.31300	3.26900	0
08/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.66300	0.62300	0
08/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.18400	1.13800	0
08/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	2.00500	1.95900	0
08/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.96800	2.92400	0
08/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01300	0.01000	0
08/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.03400	0.02800	0
08/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.06600	0.05800	0
08/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.12900	0.11600	0
08/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.28400	0.26000	0
08/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.45500	0.42300	0
08/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.79000	0.74700	0
08/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.40800	1.36000	0
08/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.28900	2.24200	0
08/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01400	0.01100	0
08/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.03500	0.02900	0
08/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.06800	0.06000	0
08/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.13300	0.12000	0
08/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.29600	0.27200	0
08/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.47900	0.44600	0
08/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.83800	0.79400	0
08/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.48800	1.44000	0
08/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.38500	2.33900	0
08/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.02100	0.01700	0
08/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.04700	0.03900	0
08/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.08900	0.07900	0
08/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.18200	0.16500	0
08/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.44400	0.41200	0
08/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.76700	0.72400	0
08/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.36900	1.32100	0
08/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.24100	2.19400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.21400	3.17000	0
08/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.02000	0.01600	0
08/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.04500	0.03800	0
08/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.08600	0.07600	0
08/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.17500	0.15800	0
08/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.42200	0.39100	0
08/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.72300	0.68100	0
08/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.29200	1.24400	0
08/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.14600	2.09800	0
08/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.11600	3.07200	0
08/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01700	0.01400	0
08/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.04100	0.03400	0
08/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.07800	0.06900	0
08/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.15600	0.14100	0
08/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.36400	0.33600	0
08/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.61000	0.57200	0
08/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.08800	1.04200	0
08/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.87100	1.82400	0
08/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.82100	2.77700	0
08/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01600	0.01300	0
08/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03900	0.03200	0
08/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.07500	0.06600	0
08/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.14800	0.13300	0
08/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.33900	0.31300	0
08/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.56200	0.52500	0
08/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.99800	0.95300	0
08/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.73900	1.69200	0
08/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.67500	2.63000	0
08/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.02300	0.01800	0
08/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04900	0.04200	0
08/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.09400	0.08300	0
08/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.19300	0.17500	0
08/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.36300	3.31900	0
08/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.02200	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.21500	3.24300	0
08/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.13200	5.16700	0
08/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.44200	1.45600	0
08/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.09300	7.13000	0
08/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.06900	9.10900	0
08/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.28300	1.29500	0
08/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
08/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.05100	0.04800	0
08/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.21700	0.21600	0
08/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.68200	0.68500	0
08/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.40100	1.41500	0
08/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.16800	3.19600	0
08/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.08300	5.11800	0
08/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.04300	7.08100	0
08/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.01900	9.05900	0
08/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.72200	8.76200	0
08/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.84300	2.86900	0
08/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.74400	4.77700	0
08/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.69900	6.73600	0
08/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.67300	8.71200	0
08/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02500	0.02400	0
08/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08900	0.08600	0
08/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.34800	0.34700	0
08/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.91200	0.91900	0
08/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.68900	1.70700	0
08/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.49800	3.52700	0
08/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.42500	5.46000	0
08/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.38900	7.42600	0
08/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.36600	9.40700	0
08/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02100	0.02100	0
08/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.07100	0.06800	0
08/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.28800	0.28600	0
08/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.81000	0.81600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.56400	1.58000	0
08/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.35600	3.38500	0
08/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.27800	5.31300	0
08/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.24100	7.27800	0
08/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.21700	9.25800	0
08/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01600	0.01600	0
08/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04600	0.04200	0
08/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.19200	0.18800	0
08/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.62300	0.62500	0
08/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.32200	1.33500	0
08/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.07500	3.10200	0
08/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	4.98600	5.02000	0
08/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	6.94500	6.98200	0
08/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.92000	8.96000	0
08/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.04100	0.03800	0
08/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16900	0.16500	0
08/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.56700	0.56800	0
08/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.24400	1.25600	0
08/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	2.98200	3.00900	0
08/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.88900	4.92300	0
08/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.84700	6.88300	0
08/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.82100	8.86100	0
08/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03500	0.03300	0
08/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.13800	0.13400	0
08/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.48800	0.48800	0
08/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.12900	1.14000	0
08/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.94600	1.96600	0
08/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.78300	3.81400	0
08/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.71800	5.75400	0
08/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.68500	7.72300	0
08/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.66400	9.70500	0
08/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03900	0.03600	0
08/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15800	0.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.54000	0.54100	0
08/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.20500	1.21700	0
08/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.03400	2.05400	0
08/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.87900	3.91000	0
08/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.81600	5.85200	0
08/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.78400	7.82200	0
08/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.76300	9.80400	0
08/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01800	0.01800	0
08/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05500	0.05300	0
08/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23400	0.23200	0
08/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.71300	0.71700	0
08/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.14800	0.14400	0
08/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.51400	0.51400	0
08/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.16700	1.17800	0
08/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.88900	2.91500	0
08/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.79200	4.82600	0
08/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.74800	6.78500	0
08/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.93500	2.96200	0
08/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.84100	4.87400	0
08/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.79700	6.83400	0
08/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.77200	8.81100	0
08/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.75390	6.70340	14,836
08/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.95500	0.90600	0
08/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.95400	1.90300	0
08/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.95400	2.90300	0
08/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.95400	3.90300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.85700	0.80800	0
08/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.85400	1.80300	0
08/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.85400	2.80300	0
08/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.85400	3.80300	0
08/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.80800	0.75900	0
08/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.80400	1.75300	0
08/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.80400	2.75300	0
08/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.80400	3.75300	0
08/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.90600	0.85700	0
08/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.90400	1.85300	0
08/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.90400	2.85300	0
08/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.90400	3.85300	0
08/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.00500	0.95500	0
08/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.00400	1.95300	0
08/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.00400	2.95300	0
08/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.00400	3.95300	0
08/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.30400	1.25400	0
08/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.30400	2.25300	0
08/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.30400	3.25300	0
08/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.30400	4.25300	0
08/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.10500	1.05400	0
08/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.10400	2.05300	0
08/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.10400	3.05300	0
08/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.10400	4.05300	0
08/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.05500	1.00500	0
08/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.05400	2.00300	0
08/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.05400	3.00300	0
08/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.05400	4.00300	0
08/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.15400	1.10400	0
08/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.15400	2.10300	0
08/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.15400	3.10300	0
08/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.15400	4.10300	0
08/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.20400	1.15400	0
08/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.20400	2.15300	0
08/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.20400	3.15300	0
08/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.20400	4.15300	0
08/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.25400	1.20400	0
08/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.25400	2.20300	0
08/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.25400	3.20300	0
08/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.25400	4.20300	0
08/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.35400	1.30400	0
08/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.35400	2.30300	0
08/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.35400	3.30300	0
08/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.35400	4.30300	0
08/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.66200	0.61500	0
08/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.75900	0.71000	0
08/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.71000	0.66200	0
08/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.07200	0.06400	0
08/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.10100	0.08900	0
08/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.14000	0.12300	0
08/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.26900	0.23600	0
08/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.34700	0.31000	0
08/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.43200	0.39000	0
08/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.52100	0.47700	0
08/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.61500	0.56800	0
08/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.56800	0.52200	0
08/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04300	0.03900	0
08/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.06100	0.05400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.08600	0.07600	0
08/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.11900	0.10500	0
08/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.16900	0.14400	0
08/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.23300	0.20300	0
08/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.30700	0.27200	0
08/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.38900	0.34900	0
08/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.47600	0.43300	0
08/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.20000	0.17200	0
08/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.65400	1.60300	0
08/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.65400	2.60300	0
08/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.65400	3.60300	0
08/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05100	0.04600	0
08/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.70400	1.65300	0
08/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.70400	2.65300	0
08/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.70400	3.65300	0
08/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.75400	1.70300	0
08/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.50400	2.45300	0
08/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.50400	3.45300	0
08/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.75400	2.70300	0
08/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.75400	3.70300	0
08/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03600	0.03300	0
08/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.60400	1.55300	0
08/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.60400	2.55300	0
08/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.60400	3.55300	0
08/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02500	0.02300	0
08/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.50400	1.45400	0
08/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.52100	0.57000	0
08/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.49600	2.54700	0
08/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.49600	4.54700	0
08/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.49600	6.54700	0
08/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.49600	8.54700	0
08/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.43200	0.48000	0
08/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.39600	2.44700	0
08/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.39600	4.44700	0
08/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.39600	6.44700	0
08/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.39600	8.44700	0
08/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.24600	2.29700	0
08/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.24600	4.29700	0
08/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.24600	6.29700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.24600	8.29700	0
08/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.34700	0.39300	0
08/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.29600	2.34700	0
08/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.29600	4.34700	0
08/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.29600	6.34700	0
08/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.29600	8.34700	0
08/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.34600	2.39700	0
08/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.34600	4.39700	0
08/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.34600	6.39700	0
08/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.34600	8.39700	0
08/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.09600	0.11900	0
08/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.02200	0.03000	0
08/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.03500	0.04600	0
08/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.05300	0.06900	0
08/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.07900	0.10000	0
08/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.11500	0.14100	0
08/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.16500	0.20200	0
08/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.23200	0.27300	0
08/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.30700	0.35100	0
08/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.38900	0.43600	0
08/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.01400	0.01900	0
08/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.01100	0.01500	0
08/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.01700	0.02400	0
08/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.02800	0.03700	0
08/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.04300	0.05700	0
08/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.06500	0.08300	0
08/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.13600	0.17000	0
08/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.19700	0.23600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.26800	0.31100	0
08/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00600	0.00900	0
08/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00500	0.00700	0
08/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00800	0.01200	0
08/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.64700	1.69800	0
08/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.64600	3.69700	0
08/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.64600	5.69700	0
08/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.64600	7.69700	0
08/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.74700	1.79800	0
08/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.74600	3.79700	0
08/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.74600	5.79700	0
08/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.74600	7.79700	0
08/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.79700	1.84800	0
08/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.79600	3.84700	0
08/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.79600	5.84700	0
08/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.79600	7.84700	0
08/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.84600	1.89700	0
08/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.84600	3.89700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.84600	5.89700	0
08/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.84600	7.89700	0
08/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.94600	1.99700	0
08/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.94600	3.99700	0
08/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.94600	5.99700	0
08/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.94600	7.99700	0
08/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.89600	1.94700	0
08/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.89600	3.94700	0
08/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.89600	5.94700	0
08/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.89600	7.94700	0
08/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.69700	1.74800	0
08/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.69600	3.74700	0
08/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.69600	5.74700	0
08/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.69600	7.74700	0
08/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.99600	2.04700	0
08/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.99600	4.04700	0
08/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.99600	6.04700	0
08/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.99600	8.04700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00200	0.00400	0
08/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.09600	2.14700	0
08/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.09600	4.14700	0
08/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.09600	6.14700	0
08/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.09600	8.14700	0
08/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00400	0.00600	0
08/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.19600	2.24700	0
08/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.19600	4.24700	0
08/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.19600	6.24700	0
08/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.19600	8.24700	0
08/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00300	0.00500	0
08/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.14600	2.19700	0
08/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.14600	4.19700	0
08/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.14600	6.19700	0
08/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.14600	8.19700	0
08/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00100	0.00300	0
08/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.04600	2.09700	0
08/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.04600	4.09700	0
08/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.04600	6.09700	0
08/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.04600	8.09700	0
08/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.80450	6.75420	426
08/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02600	0.02600	0
08/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.37700	0.34900	0
08/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.21200	1.16300	0
08/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.20500	2.15500	0
08/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.20500	3.15400	0
08/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.20500	4.15400	0
08/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
08/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.40800	0.37800	0
08/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.26100	1.21200	0
08/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.25500	2.20500	0
08/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.25500	3.20400	0
08/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.25500	4.20400	0
08/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.44000	0.40800	0
08/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.31100	1.26100	0
08/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.30500	2.25500	0
08/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.30500	3.25400	0
08/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.30500	4.25400	0
08/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.32100	0.29600	0
08/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02000	0.01900	0
08/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.25100	0.23400	0
08/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.96900	0.92200	0
08/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.95600	1.90600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.95500	2.90400	0
08/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.95500	3.90400	0
08/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02300	0.02200	0
08/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.29500	0.27200	0
08/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.06500	1.01600	0
08/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.05600	2.00600	0
08/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.05500	3.00400	0
08/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.05500	4.00400	0
08/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.23200	0.21700	0
08/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.92300	0.87700	0
08/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.90600	1.85600	0
08/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.90500	2.85400	0
08/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.90500	3.85400	0
08/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02200	0.02100	0
08/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.27000	0.25200	0
08/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.01600	0.96900	0
08/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.00600	1.95600	0
08/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.00500	2.95400	0
08/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.00500	3.95400	0
08/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02500	0.02400	0
08/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.34800	0.32200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.16300	1.11400	0
08/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.15500	2.10500	0
08/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.15500	3.10400	0
08/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.15500	4.10400	0
08/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.55800	1.50800	0
08/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.55500	2.50400	0
08/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01100	0.01000	0
08/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.13700	0.12900	0
08/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.62100	0.58200	0
08/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.18500	0.17300	0
08/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.78800	0.74400	0
08/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.75700	1.70700	0
08/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.75500	2.70400	0
08/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.75500	3.70400	0
08/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.87700	0.83200	0
08/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.85600	1.80600	0
08/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.85500	2.80400	0
08/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.85500	3.80400	0
08/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01200	0.01100	0
08/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14800	0.13800	0
08/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.66100	0.62100	0
08/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.60800	1.55800	0
08/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.60500	2.55400	0
08/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.60500	3.55400	0
08/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01300	0.01200	0
08/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.15900	0.14900	0
08/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.70200	0.66100	0
08/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.65700	1.60800	0
08/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.65500	2.60400	0
08/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.65500	3.60400	0
08/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01400	0.01300	0
08/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.17100	0.16000	0
08/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.74400	0.70200	0
08/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.70700	1.65700	0
08/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.70500	2.65400	0
08/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.70500	3.65400	0
08/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01600	0.01500	0
08/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.19900	0.18600	0
08/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.83200	0.78700	0
08/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.80700	1.75700	0
08/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.80500	2.75400	0
08/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.80500	3.75400	0
08/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01700	0.01600	0
08/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.21500	0.20100	0
08/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.55500	3.50400	0
08/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.36100	0.39700	0
08/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.16300	2.21200	0
08/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.14700	4.19700	0
08/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.14600	6.19600	0
08/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.14600	8.19600	0
08/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.02800	0.03300	0
08/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.39500	0.43200	0
08/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.21200	2.26100	0
08/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.19700	4.24700	0
08/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.19600	6.24600	0
08/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.19600	8.24600	0
08/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.04000	0.04800	0
08/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.46700	0.50600	0
08/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.31000	2.35900	0
08/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.29700	4.34700	0
08/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.29600	6.34600	0
08/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.29600	8.34600	0
08/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.04800	0.05700	0
08/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.50500	0.54500	0
08/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.35900	2.40800	0
08/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.34700	4.39700	0
08/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.34600	6.39600	0
08/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.34600	8.39600	0
08/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.24700	4.29700	0
08/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.24600	6.29600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.24600	8.29600	0
08/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.05700	0.06700	0
08/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.54400	0.58400	0
08/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.40800	2.45700	0
08/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.39700	4.44700	0
08/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.39600	6.44600	0
08/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.39600	8.44600	0
08/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.02300	0.02800	0
08/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.44600	6.49600	0
08/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.44600	8.49600	0
08/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.03400	0.04000	0
08/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.43100	0.46900	0
08/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.26100	2.31000	0
08/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.06700	0.07800	0
08/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.58300	0.62500	0
08/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.45700	2.50600	0
08/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.44700	4.49700	0
08/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.19400	0.21800	0
08/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.87100	1.92000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.84700	3.89700	0
08/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.84600	5.89600	0
08/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.84600	7.89600	0
08/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01200	0.01500	0
08/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.26600	0.29800	0
08/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.01800	2.06700	0
08/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.99700	4.04700	0
08/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.99600	6.04600	0
08/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.99600	8.04600	0
08/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.01900	0.02300	0
08/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.32800	0.36300	0
08/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.11500	2.16400	0
08/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.09700	4.14700	0
08/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.09600	6.14600	0
08/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.09600	8.14600	0
08/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01100	0.01200	0
08/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.24100	0.26800	0
08/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.96900	2.01800	0
08/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.94700	3.99700	0
08/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.94600	5.99600	0
08/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.94600	7.99600	0
08/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01500	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.29700	0.33000	0
08/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.06600	2.11500	0
08/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.04700	4.09700	0
08/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.04600	6.09600	0
08/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.04600	8.09600	0
08/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.21700	0.24200	0
08/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.13600	0.15400	0
08/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.72500	1.77400	0
08/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.69800	3.74800	0
08/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.69600	5.74600	0
08/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.69600	7.74600	0
08/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.15400	0.17400	0
08/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.77300	1.82300	0
08/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.74800	3.79800	0
08/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.74600	5.79600	0
08/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.74600	7.79600	0
08/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.17300	0.19500	0
08/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.82200	1.87200	0
08/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.79700	3.84700	0
08/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.79600	5.84600	0
08/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.79600	7.84600	0
08/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.85080	6.79970	470

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.33900	0.32000	0
08/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.39500	0.42700	0
09/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.74400	7.80800	269,156
09/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03700	0.04800	0
09/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.52100	0.58100	0
09/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.49400	1.55800	0
09/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.49400	2.55800	0
09/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.49400	3.55800	0
09/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.75200	0.81500	0
09/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.74400	1.80800	0
09/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.74400	2.80800	0
09/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.74400	3.80800	0
09/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.69400	3.75800	0
09/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.61100	0.67200	0
09/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.59400	1.65800	0
09/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.59400	3.65800	0
09/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.01000	0.01400	0
09/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.09400	2.15800	0
09/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.09400	3.15800	0
09/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.44400	1.50800	0
09/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.44400	2.50800	0
09/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.44400	3.50800	0
09/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.64400	3.70800	0
09/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.04300	0.05600	0
09/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.56600	0.62600	0
09/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.54400	1.60800	0
09/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.54400	2.60800	0
09/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.54400	3.60800	0
09/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02700	0.03600	0
09/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.43600	0.49300	0
09/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.39400	1.45800	0
09/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.39400	2.45800	0
09/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.39400	3.45800	0
09/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.14500	1.20900	0
09/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.14400	2.20800	0
09/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.14400	3.20800	0
09/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.35600	0.41000	100
09/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.29400	1.35800	0
09/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.29400	2.35800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.29400	3.35800	0
09/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.02300	0.03100	0
09/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.39500	0.45100	0
09/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.34400	2.40800	0
09/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.34400	3.40800	0
09/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.24500	1.30900	0
09/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.24400	2.30800	0
09/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.24400	3.30800	0
09/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.19500	1.25900	0
09/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.19400	2.25800	0
09/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.19400	3.25800	0
09/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00900	0.01200	0
09/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.19000	0.23200	1,147
09/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.04600	1.10900	0
09/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.04400	2.10800	0
09/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.04400	3.10800	0
09/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.16300	0.20200	4,010
09/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.99600	1.06000	0
09/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.99400	2.05800	0
09/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.99400	3.05800	0
09/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.70500	0.76700	0
09/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.69400	1.75800	0
09/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.69400	2.75800	0
09/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.12400	0.15400	9,000
09/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.89800	0.96100	0
09/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.89400	1.95800	0
09/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.89400	2.95800	0
09/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.84900	0.91200	0
09/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.84400	1.90800	0
09/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.80000	0.86300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.79400	1.85800	0
09/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.79400	2.85800	0
09/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.79400	3.85800	0
09/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.24400	4.30800	0
09/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.99400	4.05800	0
09/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.04400	4.10800	0
09/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.14200	0.17500	0
09/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.94700	1.01000	0
09/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.94400	2.00800	0
09/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.94400	3.00800	0
09/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.94400	4.00800	0
09/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.89400	3.95800	0
09/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.84400	3.90800	0
09/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.29400	4.35800	0
09/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.65800	0.71900	0
09/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.64400	1.70800	0
09/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.64400	2.70800	0
09/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.47800	0.53600	0
09/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.34400	1.40800	0
09/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.84400	2.90800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.34400	4.40800	0
09/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.09500	1.15900	0
09/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.59400	2.65800	0
09/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.09400	4.15800	0
09/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.31900	0.37100	8,029
09/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00200	0.00300	16,483
09/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.28400	0.33300	15,890
09/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.25000	0.29700	238
09/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.21900	0.26400	279
09/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.10700	0.13400	5,000
09/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.06800	0.08800	5,000
09/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.03100	0.04200	0
09/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.09300	0.11700	0
09/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.08000	0.10100	40
09/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.05000	0.06500	279
09/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.05900	0.07600	0
09/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01600	0.02200	15,890
09/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01900	0.02600	0
09/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01400	0.01900	0
09/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01200	0.01600	1
09/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00700	0.01000	0
09/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00300	0.00500	0
09/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00500	0.00800	0
09/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00400	0.00600	0
09/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00600	0.00900	0
09/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00400	0
09/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
09/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
09/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
09/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.14400	4.20800	0
09/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.19400	4.25800	0
09/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.80600	7.74200	0
09/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.85600	7.79200	0
09/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.25600	3.19200	0
09/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.69600	3.63200	0
09/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.10600	2.04200	0
09/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.55600	4.49200	0
09/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.00600	1.94300	0
09/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.20600	2.14200	0
09/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.30600	2.24200	0
09/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.40600	2.34200	0
09/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.50600	2.44200	0
09/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.60600	2.54200	0
09/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.70600	2.64200	0
09/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.80600	4.74200	0
09/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.75700	1.69300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.35600	3.29200	0
09/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.45600	3.39200	0
09/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.55600	3.49200	0
09/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.65600	3.59200	0
09/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.75600	3.69200	0
09/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.85600	3.79200	0
09/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.95600	5.89200	0
09/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.60700	1.54400	0
09/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.10600	3.04200	0
09/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.20600	3.14200	0
09/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.30600	3.24200	0
09/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.40600	3.34200	0
09/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.50600	3.44200	0
09/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.60600	3.54200	0
09/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.70600	3.64200	0
09/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.80600	5.74200	0
09/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.50800	1.44400	0
09/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.00600	2.94200	0
09/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.70600	5.64200	0
09/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.45800	1.39500	0
09/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.95600	2.89200	0
09/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.05600	2.99200	0
09/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.15600	3.09200	0
09/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.65600	5.59200	0
09/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.35800	1.29600	0
09/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.85600	2.79200	0
09/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.55600	5.49200	0
09/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.80600	3.74200	0
09/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.90600	3.84200	0
09/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.00600	3.94200	0
09/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.10600	4.04200	0
09/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.20600	6.14200	0
09/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.95600	1.89300	0
09/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.95600	3.89200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.05600	3.99200	0
09/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.15600	6.09200	0
09/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.20600	4.14200	0
09/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.30600	4.24200	0
09/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.40600	6.34200	0
09/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.05600	1.99300	0
09/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.15600	4.09200	0
09/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.25600	6.19200	0
09/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.85700	1.79300	0
09/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.05600	5.99200	0
09/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.65700	1.59300	0
09/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.55700	1.49400	0
09/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.75600	5.69200	0
09/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.06200	1.00100	0
09/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.75600	2.69200	0
09/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.45600	5.39200	0
09/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.21000	1.14800	0
09/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.90600	2.84200	0
09/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.60600	5.54200	0
09/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.85600	5.79200	0
09/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.11100	1.05000	0
09/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.80600	2.74200	0
09/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.50600	5.44200	0
09/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.25900	1.19700	0
09/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.90600	5.84200	0
09/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.01300	0.95200	0
09/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.40600	5.34200	0
09/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.86800	0.80800	0
09/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.55600	2.49200	0
09/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.65600	2.59200	0
09/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.25600	5.19200	0
09/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.82000	0.76100	0
09/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.20600	5.14200	0
09/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.72500	0.66800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.10600	5.04200	0
09/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.77200	0.71400	0
09/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.45600	2.39200	0
09/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.15600	5.09200	0
09/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.41500	0.36800	0
09/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.15600	2.09200	0
09/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.25600	2.19200	0
09/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.35600	2.29200	0
09/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.75600	4.69200	0
09/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.45600	0.40700	0
09/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.33600	0.29300	0
09/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.65600	4.59200	0
09/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.29900	0.25900	0
09/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.90700	1.84300	0
09/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.60600	4.54200	0
09/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.58700	0.53400	0
09/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.95600	4.89200	0
09/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.37400	0.33000	0
09/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.70600	4.64200	0
09/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.26300	0.22600	0
09/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.12500	0.10600	0
09/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.70700	1.64300	0
09/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.80700	1.74300	0
09/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.10600	0.08900	220
09/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.09000	0.07500	0
09/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.50600	4.44200	0
09/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.40800	1.34500	0
09/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.07500	0.06300	200
09/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.90600	4.84200	0
09/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.90600	7.84200	0
09/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.65600	7.59200	0
09/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.03400	0.02800	0
09/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.25600	4.19200	0
09/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01400	0.01100	0
09/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.35600	4.29200	0
09/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.75600	7.69200	0
09/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.70600	7.64200	0
09/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.15600	8.09200	0
09/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.10600	6.04200	0
09/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.10600	8.04200	0
09/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00300	0.00200	12,000
09/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.19800	0.16700	0
09/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.05600	7.99200	0
09/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.95600	7.89200	0
09/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.00600	5.94200	0
09/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.00600	7.94200	0
09/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.20600	8.14200	0
09/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.35600	5.29200	0
09/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00600	0.00500	500
09/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00500	0.00400	670
09/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.16100	1.09800	0
09/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00400	0.00300	5,000
09/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.23000	0.19600	0
09/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.01100	0.00900	0
09/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.30900	1.24600	0
09/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.16900	0.14400	100
09/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.14600	0.12400	562
09/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.96500	0.90400	0
09/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.45600	4.39200	0
09/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.30600	5.24200	0
09/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.05100	0.04300	0
09/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.67900	0.62300	0
09/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.06200	0.05200	0
09/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.04200	0.03500	0
09/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.63300	0.57800	0
09/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.02200	0.01800	5,110
09/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.49900	0.44800	0
09/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.85600	4.79200	0
09/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.35600	6.29200	0
09/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.35600	8.29200	0
09/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.45600	6.39200	0
09/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.45600	8.39200	0
09/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.55600	6.49200	0
09/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.55600	8.49200	0
09/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.65600	6.59200	0
09/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.65600	8.59200	0
09/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.60600	6.54200	0
09/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.60600	8.54200	0
09/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.80600	6.74200	0
09/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.80600	8.74200	0
09/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.85600	6.79200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.85600	8.79200	0
09/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.91600	0.85600	0
09/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.90600	6.84200	0
09/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.90600	8.84200	0
09/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.70600	6.64200	0
09/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.70600	8.64200	0
09/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01700	0.01400	0
09/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.40600	4.34200	0
09/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.40600	8.34200	0
09/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.30600	6.24200	0
09/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.30600	8.24200	0
09/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00800	0.00700	9,671
09/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.25600	8.19200	0
09/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02700	0.02300	0
09/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.54300	0.49000	0
09/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.50600	6.44200	0
09/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.50600	8.44200	0
09/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.75600	6.69200	0
09/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.75600	8.69200	0
09/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.87830	7.94290	39,584
09/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.18400	0.20200	0
09/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.72800	3.79300	0
09/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.67800	3.74300	0
09/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01600	0.01800	0
09/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01600	0.01900	0
09/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.13100	2.19600	0
09/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.12900	3.19300	0
09/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.57800	0.62700	0
09/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.44000	1.50400	0
09/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.43000	2.49400	0
09/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.42800	3.49300	0
09/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.53800	1.60200	0
09/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.53000	2.59400	0
09/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.52800	3.59300	0
09/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.72000	0.77400	0
09/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.63600	1.70000	0
09/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.62800	3.69300	0
09/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.20600	0.22700	140
09/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.68300	0.73500	0
09/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.58700	1.65100	0
09/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.57900	2.64400	0
09/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.57800	3.64300	0
09/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.17300	0.19100	0
09/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12400	0.13600	0
09/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00700	0.00900	0
09/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.13100	0.14400	0
09/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.19800	1.26200	0
09/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.18100	2.24500	0
09/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.17900	3.24300	0
09/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.16400	0.18000	0
09/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.54500	0.59300	100
09/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.38000	2.44500	0
09/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.37800	3.44300	0
09/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01200	0.01400	0
09/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.15500	0.17000	0
09/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.51400	0.56000	0
09/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.34300	1.40700	0
09/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.33000	2.39500	0
09/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.32800	3.39300	0
09/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.01100	0.01300	0
09/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14600	0.16100	0
09/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.29400	1.35800	0
09/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.28000	2.34500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.27800	3.34300	0
09/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01100	0.01300	0
09/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13800	0.15200	0
09/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.24600	1.31000	0
09/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.23100	2.29500	0
09/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.22900	3.29300	0
09/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00900	0.01100	0
09/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11700	0.12900	0
09/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.37600	0.41500	21,795
09/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.10200	1.16600	0
09/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.08100	2.14600	0
09/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.07900	3.14300	0
09/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.35200	0.39000	450
09/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.05500	1.11900	0
09/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.03200	2.09600	0
09/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.02900	3.09300	0
09/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10600	0.11600	0
09/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.33200	0.36500	55
09/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.01000	1.07200	0
09/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.98200	2.04600	0
09/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.97900	3.04300	0
09/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.27800	4.34300	0
09/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.22800	4.29300	0
09/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.77800	3.84300	0
09/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.61200	0.00000	0
09/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01700	0.02000	0
09/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.79800	0.85400	0
09/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.73400	1.79900	0
09/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.72900	2.79400	0
09/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01900	0.02200	0
09/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08600	0.09400	0
09/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.26100	0.28700	0
09/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.83900	0.89500	0
09/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.78400	1.84800	0
09/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.77900	2.84400	0
09/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.31200	0.34200	0
09/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.96600	1.02500	0
09/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.93200	1.99700	0
09/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.92900	2.99300	0
09/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.10000	0.11000	0
09/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.11100	0.12200	0
09/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09500	0.10500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.92300	0.98100	0
09/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.88300	1.94700	0
09/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.01000	0.01200	0
09/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07800	0.08500	21,795
09/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.75900	0.81300	0
09/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.68500	1.75000	0
09/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.67900	2.74400	0
09/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07400	0.08100	0
09/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.09000	0.09900	0
09/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.64700	0.69800	0
09/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01300	0.01500	0
09/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.39100	1.45500	0
09/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.87900	2.94300	0
09/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.37800	4.44300	0
09/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.21900	0.24100	0
09/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.15000	1.21400	0
09/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.62900	2.69400	0
09/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.12800	4.19300	0
09/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.07100	0.07700	0
09/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.48400	0.52900	390
09/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00500	0.00600	21,978
09/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.08200	0.09000	21,978
09/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06800	0.07400	0
09/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.45500	0.49800	100
09/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05400	0.05900	0
09/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05900	0.06400	0
09/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.42700	0.46900	600
09/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.05200	0.05600	0
09/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05600	0.06100	0
09/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.06200	0.06700	0
09/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.40100	0.44100	33
09/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.24600	0.27000	0
09/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01800	0.02100	0
09/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.02000	0.02300	0
09/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02300	0.02600	0
09/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.19500	0.21400	1,900
09/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02100	0.02400	0
09/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02400	0.02700	0
09/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.23200	0.25500	139
09/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02500	0.02800	0
09/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02800	0.03200	0
09/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.03100	0.03500	0
09/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03500	0.03900	0
09/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03900	0.04400	0
09/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04400	0.04800	0
09/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04800	0.05200	0
09/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.27700	0.30400	0
09/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00400	0.00500	26,596
09/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06400	0.07000	26,596
09/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02700	0.03000	0
09/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.03000	0.03300	0
09/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03300	0.03700	0
09/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.04100	0.04600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04600	0.05000	0
09/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.05000	0.05400	0
09/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.29400	0.32300	0
09/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03700	0.04200	0
09/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.17800	4.24300	0
09/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.07800	4.14300	0
09/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.92800	3.99300	0
09/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.02800	4.09300	0
09/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.97800	4.04300	0
09/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.87800	3.94300	0
09/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.88000	0.93800	0
09/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.83300	1.89800	0
09/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.82900	2.89400	0
09/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.82800	3.89300	0
09/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.05200	0.04500	0
09/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.17200	6.10700	0
09/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.17200	8.10700	0
09/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.12200	8.05700	0
09/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.02200	5.95700	0
09/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.02200	7.95700	0
09/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.62200	9.55700	0
09/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.97200	5.90800	0
09/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.97200	7.90700	0
09/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.07700	4.01300	0
09/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.07200	6.00700	0
09/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.07200	8.00700	0
09/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.92800	3.86400	0
09/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.92200	5.85800	0
09/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.92200	7.85700	0
09/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.87800	3.81400	0
09/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.87200	5.80800	0
09/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.82200	7.75700	0
09/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.15900	2.09900	0
09/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.41600	0.38000	0
09/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.87200	1.81100	0
09/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.96800	1.90700	0
09/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.06300	2.00300	0
09/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.25500	2.19400	0
09/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.35200	2.29000	0
09/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.44900	2.38700	0
09/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.52500	4.46000	0
09/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.58600	1.52700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.27600	4.21200	0
09/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.44900	0.41100	0
09/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.92000	1.85900	0
09/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.01600	1.95500	0
09/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.11100	2.05100	0
09/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.20700	2.14600	0
09/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.30300	2.24200	0
09/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.40000	2.33900	0
09/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.49700	2.43500	0
09/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.57500	4.51000	0
09/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.55400	0.51200	4
09/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.54600	2.48400	0
09/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.64300	2.58100	0
09/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.72400	4.66000	0
09/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.66700	0.62100	0
09/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.59500	2.53300	0
09/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.69200	2.63000	0
09/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.79000	2.72800	0
09/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.87400	4.80900	0
09/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.51800	0.47700	0
09/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.67400	4.61000	0
09/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.27300	0.24800	0
09/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.63400	1.57400	0
09/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.72800	1.66800	0
09/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.82400	1.76300	0
09/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.24900	0.22600	0
09/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.68100	1.62100	0
09/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.77600	1.71600	0
09/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.32600	4.26100	0
09/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.22700	0.20500	0
09/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.54000	1.48100	0
09/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.35400	1.29700	0
09/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.02700	3.96300	0
09/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.37500	4.31100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.20600	0.18600	130
09/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.49300	1.43400	0
09/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02200	0.02100	0
09/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.59100	0.54800	0
09/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.38200	3.31800	0
09/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.37200	6.30700	0
09/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.87200	7.80700	0
09/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01300	0.01200	0
09/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.13500	3.07200	0
09/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.62400	4.56000	0
09/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.12200	6.05700	0
09/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.62200	7.55700	0
09/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.11900	0.10500	0
09/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.26200	1.20600	0
09/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.44600	1.38800	0
09/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.97800	3.91400	0
09/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.08100	0.07000	0
09/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.40000	1.34200	0
09/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.33200	3.26900	0
09/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.32300	5.25800	0
09/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00500	0.00400	0
09/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.04500	0.03800	0
09/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.21700	1.16200	0
09/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.12700	4.06300	0
09/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.12300	5.05900	0
09/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.08300	1.02900	0
09/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.17200	1.11700	0
09/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.48100	3.41700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.47500	4.41100	0
09/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.47300	5.40800	0
09/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03800	0.03200	0
09/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.38400	0.34900	0
09/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.58000	3.51600	0
09/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.57300	5.50800	0
09/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.06100	0.05200	200
09/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.48300	0.44400	0
09/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.30800	1.25100	0
09/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.74100	2.67900	0
09/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.72900	3.66500	0
09/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.72300	5.65800	0
09/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.07000	0.06100	0
09/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.77900	3.71500	0
09/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.77400	4.70900	0
09/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.77300	5.70800	0
09/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.83900	2.77700	0
09/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.13400	0.00000	0
09/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.22200	6.15700	0
09/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.22200	8.15700	0
09/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.77200	7.70700	0
09/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.72200	7.65700	0
09/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.82800	3.76400	0
09/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.82400	4.75900	0
09/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.82300	5.75800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.63000	3.56600	0
09/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.62300	5.55800	0
09/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03200	0.02900	0
09/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.35400	0.32200	0
09/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.12800	1.07300	0
09/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.53100	3.46700	0
09/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.52300	5.45800	0
09/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02700	0.02600	0
09/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.32400	0.29700	430
09/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02400	0.02300	0
09/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.29800	0.27200	200
09/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.03900	0.98600	0
09/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.43100	3.36800	0
09/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.42500	4.36100	0
09/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.42300	5.35800	0
09/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01800	0.01700	0
09/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.91000	0.85900	0
09/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.28300	3.22000	0
09/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.27300	5.20800	0
09/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01600	0.01500	0
09/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.86800	0.81800	0
09/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.23300	3.17000	0
09/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.22600	4.16200	0
09/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.22300	5.15800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01500	0.01400	0
09/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.18600	0.16700	0
09/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.82700	0.77700	0
09/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.18400	3.12100	0
09/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.17600	4.11200	0
09/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.17300	5.10800	0
09/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.16700	0.15000	0
09/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.78600	0.73700	0
09/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.02000	0.01900	0
09/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.95300	0.90100	0
09/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.62200	6.55700	0
09/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.67900	3.61600	0
09/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.67200	6.60700	0
09/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.72200	6.65700	0
09/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.99600	0.94300	0
09/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.74500	0.69800	0
09/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00900	0.00800	0
09/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.10500	0.09200	0
09/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.62800	0.58400	0
09/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.92400	4.85900	0
09/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.42200	6.35700	0
09/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.09200	0.08100	0
09/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.37200	8.30700	0
09/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.01000	0.00900	0
09/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.47200	6.40700	0
09/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.47200	8.40700	0
09/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01200	0.01100	0
09/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.15000	0.13400	0
09/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.57200	6.50700	0
09/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.57200	8.50700	0
09/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.67200	8.60700	0
09/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.62200	8.55700	0
09/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.82200	6.75700	0
09/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.82200	8.75700	0
09/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.88800	2.82600	0
09/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.87200	6.80700	0
09/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.87200	8.80700	0
09/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.93800	2.87500	0
09/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.92200	6.85700	0
09/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.92200	8.85700	0
09/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.72200	8.65700	0
09/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.42200	8.35700	0
09/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.32200	6.25700	0
09/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.32200	8.25700	0
09/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.27200	6.20700	0
09/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.27200	8.20700	0
09/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.70600	0.65900	0
09/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.01220	8.07720	6,833
09/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01200	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03800	0.04000	0
09/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11800	0.12600	0
09/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.22200	1.28300	0
09/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.17000	2.23500	0
09/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.16400	3.22900	0
09/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.16200	4.22700	0
09/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03900	0.04100	0
09/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.12200	0.13000	0
09/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.56200	0.60200	0
09/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.26600	1.32800	0
09/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.22000	2.28400	0
09/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.21400	3.27900	0
09/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.21200	4.27700	0
09/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.53700	0.57600	509
09/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03700	0.03900	0
09/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11500	0.12200	0
09/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.51300	0.55100	0
09/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.17800	1.23800	0
09/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.12100	2.18500	0
09/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.11400	3.17900	0
09/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.11300	4.17700	0
09/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03600	0.03800	0
09/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.11200	0.11800	0
09/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.49000	0.52700	0
09/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.13400	1.19400	0
09/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.07100	2.13600	0
09/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.06400	3.12900	0
09/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.06300	4.12800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03400	0.03700	0
09/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10500	0.11200	0
09/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.44900	0.48100	0
09/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.05100	1.10700	0
09/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.97300	2.03700	0
09/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.96500	3.03000	0
09/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.96300	4.02800	0
09/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03300	0.03600	0
09/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.10100	0.10800	0
09/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.43000	0.46100	0
09/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.01100	1.06700	0
09/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.92500	1.98900	0
09/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.91500	2.98000	0
09/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.91300	3.97800	0
09/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03200	0.03400	0
09/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09800	0.10400	0
09/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.41200	0.44200	0
09/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.97300	1.02800	0
09/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.87600	1.94000	0
09/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.86500	2.93000	0
09/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.86300	3.92800	0
09/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02900	0.03100	0
09/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08900	0.09500	0
09/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.86400	0.91600	0
09/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.73200	1.79500	0
09/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.71600	2.78100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.71300	3.77800	0
09/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.03000	0.03200	0
09/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09200	0.09800	0
09/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.37900	0.40700	0
09/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.89900	0.95200	0
09/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.78000	1.84300	0
09/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.76600	2.83100	0
09/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.76300	3.82800	0
09/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02800	0.03000	0
09/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08300	0.08900	0
09/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33500	0.36000	585
09/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.79600	0.84500	0
09/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.63600	1.70000	0
09/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.61600	2.68100	0
09/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.61300	3.67800	0
09/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.36400	0.39100	0
09/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.04100	0.04300	0
09/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.13000	0.13800	0
09/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.61500	0.65700	0
09/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.35700	1.41900	0
09/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.31900	2.38300	0
09/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.31400	3.37900	0
09/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.31200	4.37700	0
09/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.04000	0.04200	0
09/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12600	0.13400	0
09/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.58800	0.62900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.31100	1.37300	0
09/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.26900	2.33400	0
09/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.26400	3.32900	0
09/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.26200	4.32700	0
09/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03600	0.03700	0
09/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10800	0.11500	0
09/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.46800	0.50400	0
09/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.09100	1.15000	0
09/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.02200	2.08700	0
09/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.01500	3.07900	0
09/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.01300	4.07800	0
09/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.03100	0.03300	0
09/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09500	0.10100	0
09/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39500	0.42400	0
09/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.93600	0.99000	0
09/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.82800	1.89200	0
09/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.81500	2.88000	0
09/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.81300	3.87800	0
09/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02900	0.03000	0
09/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08600	0.09200	0
09/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.34900	0.37500	3,000
09/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.82900	0.88000	0
09/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.68400	1.74700	0
09/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.66600	2.73100	0
09/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.66300	3.72800	0
09/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16900	0.18100	0
09/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18800	0.20100	0
09/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.29700	0.31800	500

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.26300	0.28300	3,000
09/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.19500	0.20800	0
09/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20900	0.22400	0
09/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.19700	1.14700	0
09/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.28300	1.23100	0
09/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.95100	0.90600	0
09/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.32600	1.27400	0
09/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.83500	0.79100	0
09/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.45700	1.40400	0
09/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02200	0.02000	0
09/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.16700	0.15300	0
09/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.68700	0.64800	0
09/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.42400	2.36500	0
09/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.36700	4.30300	0
09/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.34600	6.28200	0
09/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.33900	8.27400	0
09/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01600	0.01500	0
09/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.12400	0.11300	0
09/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.58300	0.54700	0
09/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.28300	2.22400	0
09/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.21900	4.15600	0
09/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.19700	6.13300	0
09/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.18900	8.12400	0
09/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.01000	0
09/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07900	0.07300	0
09/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.45600	0.42700	0
09/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.09600	2.03800	0
09/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.02400	3.96000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.99900	5.93500	0
09/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.98900	7.92400	0
09/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04900	0.04600	0
09/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.32600	0.30200	0
09/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.86400	1.80700	0
09/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.77800	3.71500	0
09/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.75100	5.68700	0
09/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.74000	7.67500	0
09/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00700	0.00600	0
09/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04500	0.04200	0
09/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.30300	0.28000	0
09/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.81800	1.76100	0
09/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.72900	3.66600	0
09/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.70100	5.63700	0
09/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.69000	7.62500	0
09/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.65200	0.61400	0
09/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02400	0.02300	0
09/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.18400	0.16800	0
09/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.72300	0.68300	0
09/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.47100	2.41200	0
09/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.41600	4.35300	0
09/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.39500	6.33100	0
09/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.38900	8.32400	0
09/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01800	0.01600	0
09/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.13700	0.12500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.61700	0.58000	0
09/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.33000	2.27100	0
09/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.26800	4.20500	0
09/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.24700	6.18300	0
09/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.23900	8.17400	0
09/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02000	0.01800	0
09/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.15200	0.13900	0
09/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.37700	2.31800	0
09/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.31700	4.25400	0
09/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.29600	6.23200	0
09/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.28900	8.22400	0
09/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01400	0.01300	0
09/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.11100	0.10100	0
09/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.55000	0.51500	0
09/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.23600	2.17700	0
09/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.17000	4.10700	0
09/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.14800	6.08400	0
09/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.13900	8.07400	0
09/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01300	0.01200	0
09/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09900	0.09000	0
09/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.51800	0.48400	0
09/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.18900	2.13100	0
09/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.12100	4.05900	0
09/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.09800	6.03400	0
09/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.08900	8.02400	0
09/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08900	0.08000	0
09/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.48700	0.45400	0
09/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.14300	2.08500	0
09/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.07200	4.01000	0
09/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.04900	5.98500	0
09/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.03900	7.97400	0
09/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.00900	0
09/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.07200	0.06700	0
09/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.42800	0.40000	0
09/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.05000	1.99100	0
09/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.97400	3.91100	0
09/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.95000	5.88600	0
09/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.93900	7.87400	0
09/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00900	0.00800	0
09/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06600	0.06100	0
09/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.40100	0.37400	0
09/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.00300	1.94500	0
09/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.92500	3.86200	0
09/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.90000	5.83600	0
09/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.88900	7.82400	0
09/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.37500	0.34900	0
09/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05400	0.05100	0
09/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.35000	0.32500	0
09/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.91000	1.85300	0
09/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.82700	3.76400	0
09/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.80100	5.73700	0
09/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.78900	7.72500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
09/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06000	0.05600	0
09/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.95600	1.89900	0
09/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.87600	3.81300	0
09/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.85000	5.78600	0
09/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.83900	7.77500	0
09/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.14560	8.21140	493
09/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01800	0.01800	0
09/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03700	0.03900	0
09/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07900	0.08200	0
09/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.19300	0.20200	0
09/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.65300	0.69000	0
09/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.29500	1.35300	0
09/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.21100	2.27700	0
09/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.20100	3.26600	0
09/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.19600	4.26200	0
09/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.43300	0.45700	0
09/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03700	0.03800	0
09/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07700	0.08000	0
09/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18800	0.19700	300
09/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.25300	1.31100	0
09/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.16200	2.22800	0
09/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.15100	3.21600	0
09/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.14600	4.21200	0
09/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03600	0.03700	0
09/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07600	0.07900	0
09/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.18400	0.19200	0
09/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.60700	0.64300	0
09/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.21300	1.27000	0
09/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.11300	2.17900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.10100	3.16700	0
09/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.09700	4.16200	0
09/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03600	0.03700	0
09/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07500	0.07700	0
09/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17900	0.18800	0
09/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.58600	0.62000	0
09/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.17300	1.22900	0
09/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.06400	2.12900	0
09/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.05200	3.11700	0
09/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.04700	4.11200	0
09/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.63000	0.66600	0
09/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03500	0.03600	0
09/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07300	0.07600	0
09/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17500	0.18300	0
09/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56500	0.59800	4,400
09/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.13300	1.18900	0
09/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.01500	2.08000	0
09/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.00200	3.06800	0
09/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.99700	4.06300	0
09/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03400	0.03600	0
09/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07200	0.07500	0
09/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.17100	0.17900	0
09/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.54600	0.57700	0
09/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.09700	1.15000	0
09/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.96800	2.03200	0
09/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.95200	3.01800	0
09/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.94700	4.01300	0
09/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
09/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03400	0.03500	0
09/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.07000	0.07300	0
09/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16600	0.17400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.52800	0.55800	0
09/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.06100	1.11300	0
09/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.92000	1.98400	0
09/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.90300	2.96800	0
09/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.89700	3.96300	0
09/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.03100	0.03200	0
09/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06500	0.06700	0
09/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.15000	0.15700	0
09/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.46200	0.48900	0
09/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.92800	0.97600	0
09/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.73400	1.79700	0
09/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.70500	2.77000	0
09/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.69800	3.76400	0
09/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03200	0.03300	0
09/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06600	0.06900	0
09/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15400	0.16100	0
09/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.47800	0.50500	0
09/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.96000	1.00900	0
09/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.78000	1.84300	0
09/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.75400	2.82000	0
09/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.74800	3.81300	0
09/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.41900	0.44300	117
09/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
09/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.03000	0.03200	0
09/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06300	0.06600	0
09/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14600	0.15300	0
09/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.44700	0.47300	0
09/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.89600	0.94300	0
09/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.68800	1.75000	0
09/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.65500	2.72100	0
09/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.64800	3.71400	0
09/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.51100	0.54000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03900	0.04000	0
09/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08200	0.08500	0
09/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.20300	0.21300	0
09/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.70100	0.74100	0
09/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.37900	1.43800	0
09/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.31000	2.37500	0
09/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.30000	3.36500	0
09/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.29600	4.36200	0
09/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03800	0.03900	0
09/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.08000	0.08300	0
09/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19800	0.20700	0
09/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.67600	0.71500	0
09/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.33700	1.39600	0
09/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.26100	2.32600	0
09/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.25000	3.31600	0
09/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.24600	4.31200	0
09/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03300	0.03400	0
09/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06900	0.07200	0
09/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.16200	0.17000	0
09/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.02700	1.07800	0
09/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.87300	1.93700	0
09/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.85300	2.91900	0
09/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.84700	3.91300	0
09/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03200	0.03300	0
09/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06700	0.07000	0
09/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15800	0.16500	0
09/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49400	0.52200	0
09/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.99300	1.04300	0
09/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.82700	1.89000	0
09/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.80400	2.86900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.79800	3.86300	0
09/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02500	0.02500	0
09/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.05100	0.05300	0
09/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11300	0.11800	0
09/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31600	0.33400	0
09/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.09600	5.16100	0
09/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30700	0.32400	330
09/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.24400	0.25700	0
09/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.28900	0.30500	0
09/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.34300	1.29400	0
09/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.59800	1.54600	0
09/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.26100	1.21300	0
09/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.22000	1.17300	0
09/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.01700	2.95700	0
09/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.95500	4.89200	0
09/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.92900	6.86400	0
09/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
09/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03100	0.02900	0
09/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.19700	0.18200	0
09/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.69800	0.66100	0
09/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.36200	2.30400	0
09/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.27100	4.20900	0
09/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.23600	6.17200	0
09/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.21900	8.15500	0
09/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02700	0.02600	0
09/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.18100	0.16700	0
09/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.31600	2.25900	0
09/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.22300	4.16100	0
09/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.18700	6.12300	0
09/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.16900	8.10500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01500	0.01500	0
09/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.09100	0.08500	0
09/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.43000	0.40400	0
09/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.95200	1.89600	0
09/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.83400	3.77200	0
09/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.79200	5.72800	0
09/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.77200	7.70800	0
09/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
09/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08300	0.07700	0
09/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.40500	0.38000	0
09/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.90700	1.85200	0
09/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.78600	3.72400	0
09/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.74300	5.67900	0
09/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.72200	7.65800	0
09/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.66500	0.62900	0
09/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04200	0.03900	0
09/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.25000	0.23200	0
09/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.80100	0.76200	0
09/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.50000	2.44200	0
09/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.41700	4.35500	0
09/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.38400	6.32100	0
09/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.36800	8.30300	0
09/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.87300	0.83200	0
09/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03400	0.03200	0
09/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.21400	0.19800	0
09/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.73200	0.69400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.40800	2.35000	0
09/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.32000	4.25800	0
09/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.28600	6.22200	0
09/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.26800	8.20400	0
09/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
09/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03800	0.03600	0
09/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.23200	0.21500	0
09/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.76600	0.72800	0
09/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.45400	2.39600	0
09/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.36900	4.30600	0
09/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.33500	6.27100	0
09/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.31800	8.25400	0
09/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02400	0.02300	0
09/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.16500	0.15200	0
09/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.63200	0.59700	0
09/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.27000	2.21300	0
09/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.17400	4.11200	0
09/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.13800	6.07400	0
09/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.12000	8.05500	0
09/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02200	0.02100	0
09/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.15100	0.13900	0
09/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.60000	0.56600	0
09/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.22500	2.16800	0
09/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.12600	4.06400	0
09/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.08800	6.02500	0
09/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.07000	8.00600	0
09/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01900	0.01900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.13700	0.12800	0
09/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.56900	0.53700	0
09/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.17900	2.12200	0
09/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.07700	4.01500	0
09/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.03900	5.97500	0
09/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.02100	7.95600	0
09/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.48400	0.45500	0
09/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
09/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12700	0.11800	0
09/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.54000	0.50900	0
09/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.13300	2.07700	0
09/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.02900	3.96600	0
09/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.99000	5.92600	0
09/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.97100	7.90600	0
09/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.11700	0.10900	0
09/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.51100	0.48200	0
09/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.08800	2.03100	0
09/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.98000	3.91800	0
09/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.94000	5.87600	0
09/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.92100	7.85700	0
09/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10700	0.10000	0
09/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.04200	1.98600	0
09/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.93100	3.86900	0
09/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.89100	5.82700	0
09/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.87100	7.80700	0
09/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.83700	0.79600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09900	0.09200	0
09/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.45700	0.42900	0
09/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.99700	1.94100	0
09/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.88300	3.82100	0
09/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.84100	5.77800	0
09/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.82200	7.75700	0
09/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.10180	12.17290	11,909
09/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00400	0.00800	0
09/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.03000	0.04700	0
09/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.27400	0.32700	0
09/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.10800	1.17900	0
09/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.10200	2.17400	0
09/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00300	0.00600	0
09/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.02200	0.03500	0
09/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.19900	0.24200	0
09/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.96200	1.03200	0
09/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.95300	2.02400	0
09/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00300	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.02400	0.03800	0
09/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.22000	0.26900	0
09/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.01000	1.08100	0
09/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.00300	2.07400	0
09/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.95200	3.02300	0
09/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.01400	0.02400	0
09/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.13100	0.16600	0
09/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.77500	0.84300	0
09/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.75300	1.82400	0
09/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.75200	2.82300	0
09/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.01900	0.03200	0
09/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.17900	0.22000	0
09/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.91400	0.98400	0
09/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.90300	1.97400	0
09/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.90200	2.97300	0
09/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.01700	0.02900	0
09/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.16200	0.20100	0
09/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.86700	0.93700	0
09/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.85300	1.92400	0
09/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.85200	2.92300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.01200	0.02200	0
09/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.11700	0.15000	0
09/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.72900	0.79800	0
09/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.70300	1.77500	0
09/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.70200	2.77300	0
09/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.02700	0.04200	0
09/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.24600	0.29700	0
09/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.05900	1.13000	0
09/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.05300	2.12400	0
09/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.01100	0.02000	0
09/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.10500	0.13700	0
09/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.68500	0.75200	0
09/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.65400	1.72500	0
09/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.65200	2.72300	0
09/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00200	0.00500	0
09/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.01600	0.02600	0
09/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.14500	0.18200	0
09/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.82000	0.89000	0
09/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.80300	1.87400	0
09/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.80200	2.87300	0
09/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00300	0.00700	0
09/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00400	0.00900	0
09/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.03800	0.05600	11,630
09/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.33600	0.39200	0
09/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.20700	1.27800	0
09/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.20200	2.27300	0
09/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00100	0.00300	0
09/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00700	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.06700	0.09200	0
09/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.51700	0.58100	0
09/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.45500	1.52600	0
09/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.45200	2.52300	0
09/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00600	0.01200	0
09/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.05400	0.07600	0
09/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.44000	0.50100	0
09/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.35500	1.42700	0
09/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.35200	2.42300	0
09/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00300	0
09/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00900	0.01700	0
09/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.08400	0.11200	0
09/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.59900	0.66500	0
09/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.55400	1.62500	0
09/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.55200	2.62300	0
09/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00500	0.01000	0
09/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.04300	0.06200	0
09/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.36900	0.42700	0
09/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.25600	1.32700	0
09/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.25200	2.32300	0
09/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00400	0.00900	0
09/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.03400	0.05100	0
09/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.30400	0.35900	0
09/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.15700	1.22900	0
09/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.15200	2.22300	0
09/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00500	0.01100	0
09/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.04800	0.06900	0
09/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.70200	3.77300	0
09/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.35200	3.42300	0
09/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.05200	3.12300	0
09/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00200	0.00400	0
09/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.75200	3.82300	0
09/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.15200	4.22300	0
09/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.10200	3.17300	0
09/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.10200	4.17300	0
09/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.25200	4.32300	0
09/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.05200	4.12300	0
09/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.45200	3.52300	0
09/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.95200	4.02300	0
09/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00200	0.00600	0
09/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.90200	3.97300	0
09/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00200	0.00400	0
09/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.65200	3.72300	0
09/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.40200	3.47300	0
09/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00200	0.00400	0
09/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.40300	0.46400	0
09/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.30600	1.37700	0
09/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.30200	2.37300	0
09/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00100	0.00200	11,630
09/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00700	0.01300	0
09/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.06000	0.08400	0
09/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.47700	0.54100	0
09/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.40500	1.47600	0
09/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.40200	2.47300	0
09/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00100	0.00300	0
09/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00800	0.01500	0
09/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.07500	0.10200	0
09/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.55700	0.62200	0
09/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.50400	1.57600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.50200	2.57300	0
09/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00300	0
09/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.09400	0.12400	0
09/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.64100	0.70800	0
09/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.60400	1.67500	0
09/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.60200	2.67300	0
09/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.01000	0.01800	0
09/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.50200	3.57300	0
09/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.60200	3.67300	0
09/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.55200	3.62300	0
09/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.30200	3.37300	0
09/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.20200	3.27300	0
09/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.25200	3.32300	0
09/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.15200	3.22300	0
09/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.00200	3.07300	0
09/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.70300	1.63800	0
09/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.69900	2.62900	0
09/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.69800	3.62700	0
09/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.69800	4.62700	0
09/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.69800	5.62700	0
09/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.15200	0.13600	0
09/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.88200	0.82800	0
09/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.85200	1.78600	0
09/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.84900	2.77900	0
09/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.84800	3.77700	0
09/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.84800	4.77700	0
09/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.84800	5.77700	0
09/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.11700	0.10400	0
09/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.79100	0.73900	0
09/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.75300	1.68700	0
09/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.74900	2.67900	0
09/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.74800	3.67700	0
09/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.74800	4.67700	0
09/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.74800	5.67700	0
09/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04700	0.04200	0
09/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.53200	0.48900	0
09/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.45700	1.39400	0
09/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.44900	2.38000	0
09/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.44800	3.37800	0
09/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.44800	4.37700	0
09/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.44800	5.37700	0
09/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.08800	0.07800	0
09/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.70200	0.65300	0
09/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.65400	1.58900	0
09/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.64900	2.57900	0
09/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.64800	3.57700	0
09/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.64800	4.57700	0
09/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.64800	5.57700	0
09/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.06500	0.05800	0
09/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.61500	0.56900	0
09/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.55500	1.49100	0
09/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.54900	2.48000	0
09/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.54800	3.47800	0
09/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.54800	4.47700	0
09/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.54800	5.47700	0
09/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.13400	0.11900	0
09/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.83600	0.78300	0
09/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.80200	1.73600	0
09/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.79900	2.72900	0
09/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.79800	3.72700	0
09/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.79800	4.72700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.79800	5.72700	0
09/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.95100	1.88400	0
09/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01800	0.01700	0
09/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.34300	0.30900	0
09/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.21400	1.15300	0
09/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.20000	2.13200	0
09/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.19800	3.12800	0
09/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.19800	4.12700	0
09/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.19800	5.12700	0
09/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.19800	7.12700	0
09/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.19800	9.12700	0
09/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.03300	0.02900	0
09/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.45300	0.41400	0
09/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.35900	1.29700	0
09/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.34800	3.27800	0
09/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.34800	5.27700	0
09/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.34800	7.27700	0
09/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.34800	9.27700	0
09/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.44800	7.37700	0
09/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.44800	9.37700	0
09/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.49800	7.42700	0
09/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.49800	9.42700	0
09/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.64800	7.57700	0
09/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.64800	9.57700	0
09/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.74800	7.67700	0
09/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.74800	9.67700	0
09/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.79800	7.72700	0
09/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.79800	9.72700	0
09/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.84800	7.77700	0
09/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.84800	9.77700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.19400	0.17400	0
09/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.97500	0.91900	0
09/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.94800	3.87700	0
09/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.94800	5.87700	0
09/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.94800	7.87700	0
09/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.94800	9.87700	0
09/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.69800	7.62700	0
09/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.69800	9.62700	0
09/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.54800	7.47700	0
09/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.54800	9.47700	0
09/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02700	0.02500	0
09/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.41500	0.37700	0
09/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.31000	1.24900	0
09/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.29800	3.22800	0
09/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.29800	5.22700	0
09/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.29800	7.22700	0
09/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.29800	9.22700	0
09/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01500	0.01400	0
09/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.31000	0.27800	0
09/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.16500	1.10600	0
09/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.14900	3.07800	0
09/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.14800	5.07700	0
09/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.14800	7.07700	0
09/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.14800	9.07700	0
09/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01200	0.01100	0
09/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.27700	0.24700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.11700	1.05900	0
09/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.09900	3.02800	0
09/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.09800	5.02700	0
09/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.09800	7.02700	0
09/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.09800	9.02700	0
09/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02300	0.02000	0
09/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.37900	0.34300	0
09/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.26200	1.20100	0
09/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.24800	3.17800	0
09/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.24800	5.17700	0
09/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.24800	7.17700	0
09/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.24800	9.17700	0
09/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.39800	7.32700	0
09/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.39800	9.32700	0
09/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00800	0.00800	0
09/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.21800	0.19600	0
09/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.02200	0.96500	0
09/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.00100	1.93400	0
09/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.99800	3.92700	0
09/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.99800	5.92700	0
09/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.99800	7.92700	0
09/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.99800	9.92700	0
09/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01000	0.00900	0
09/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.24700	0.21900	0
09/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.07000	1.01200	0
09/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.05100	1.98300	0
09/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.04800	3.97700	0
09/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.04800	5.97700	0
09/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.04800	7.97700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.04800	9.97700	0
09/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.17200	0.15400	0
09/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.92800	0.87400	0
09/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.90200	1.83500	0
09/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.89800	3.82700	0
09/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.89800	5.82700	0
09/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.89800	7.82700	0
09/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.89800	9.82700	0
09/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.94900	2.87800	0
09/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.94800	4.87700	0
09/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.94800	6.87700	0
09/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.94800	8.87700	0
09/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.04900	2.97800	0
09/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.04800	4.97700	0
09/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.04800	6.97700	0
09/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.04800	8.97700	0
09/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.99900	2.92800	0
09/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.99800	4.92700	0
09/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.99800	6.92700	0
09/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.99800	8.92700	0
09/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.84800	6.77700	0
09/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.84800	8.77700	0
09/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.74800	6.67700	0
09/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.74800	8.67700	0
09/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.79800	6.72700	0
09/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.79800	8.72700	0
09/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.69800	6.62700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.69800	8.62700	0
09/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.44800	6.37700	0
09/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.44800	8.37700	0
09/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.39800	6.32700	0
09/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.39800	8.32700	0
09/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.49800	6.42700	0
09/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.49800	8.42700	0
09/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.40800	1.34500	0
09/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03900	0.03500	0
09/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.49200	0.45100	0
09/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.39900	2.33000	0
09/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.39800	3.32800	0
09/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.39800	4.32700	0
09/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.39800	5.32700	0
09/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.05500	0.04900	0
09/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.57300	0.52900	0
09/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.50600	1.44200	0
09/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.49900	2.43000	0
09/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.49800	3.42800	0
09/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.49800	4.42700	0
09/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.49800	5.42700	0
09/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.07500	0.06800	0
09/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.65800	0.61100	0
09/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.60500	1.54000	0
09/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.59900	2.52900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.59800	3.52700	0
09/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.59800	4.52700	0
09/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.59800	5.52700	0
09/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.10100	0.09100	0
09/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.30000	2.23100	0
09/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.29800	4.22700	0
09/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.29800	6.22700	0
09/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.29800	8.22700	0
09/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.59800	6.52700	0
09/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.59800	8.52700	0
09/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.35000	2.28100	0
09/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.34800	4.27700	0
09/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.34800	6.27700	0
09/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.34800	8.27700	0
09/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.10000	2.03300	0
09/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.09800	4.02700	0
09/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.09800	6.02700	0
09/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.09800	8.02700	0
09/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.54800	6.47700	0
09/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.54800	8.47700	0
09/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.25000	2.18100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.24800	4.17700	0
09/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.24800	6.17700	0
09/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.24800	8.17700	0
09/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.64800	6.57700	0
09/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.64800	8.57700	0
09/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.74600	0.69600	0
09/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.30400	12.37560	13,463
09/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03400	0.03700	0
09/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03800	0.04000	0
09/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.16300	0.17300	0
09/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.35900	0.38300	0
09/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.73200	1.80100	0
09/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.71100	2.78300	0
09/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.40800	0.43500	8,032
09/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.97800	1.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.87600	1.94500	0
09/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.86000	2.93100	0
09/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03300	0.03500	0
09/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.48700	0.52200	0
09/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.13800	1.20100	0
09/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.06900	2.14000	0
09/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.09500	1.15700	0
09/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.02000	2.09100	0
09/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.10800	0.11500	0
09/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.22000	0.23400	0
09/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.51100	0.54700	0
09/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.18200	1.24500	0
09/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.11900	2.18900	0
09/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02800	0.03000	0
09/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03200	0.03400	0
09/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03500	0.03800	0
09/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.73500	0.78200	0
09/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.54400	1.61200	0
09/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.51300	2.58400	0
09/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.15700	0.16700	0
09/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.83400	0.88500	0
09/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.68500	1.75400	0
09/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.03000	0.03200	0
09/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05800	0.06200	0
09/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.16900	0.17900	0
09/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.37500	0.39900	0
09/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.90400	0.95800	0
09/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.78000	1.84900	0
09/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.76100	2.83200	0
09/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.10500	0.11100	0
09/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01900	0.02100	0
09/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.04000	0.04300	0
09/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.56100	0.60000	0
09/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.27000	1.33500	0
09/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.25800	0.27500	0
09/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.61500	0.65700	0
09/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.36000	1.42600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.31600	2.38700	0
09/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02800	0.03000	0
09/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05200	0.05600	0
09/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.15200	0.16100	0
09/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.33000	0.35200	0
09/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.80000	0.85000	0
09/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.63800	1.70600	0
09/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.61200	2.68300	0
09/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.70400	0.74900	0
09/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.49800	1.56500	0
09/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.46400	2.53500	0
09/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01800	0.02000	0
09/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.22900	0.24400	0
09/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.53600	0.57300	0
09/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.16800	2.23900	0
09/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.02000	0.02200	0
09/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.04100	0.04400	0
09/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11900	0.12600	0
09/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.24800	0.26400	0
09/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.58800	0.62800	28
09/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.31500	1.38000	0
09/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.26600	2.33700	0
09/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.05900	3.13000	0
09/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.08400	0.09000	0
09/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.75600	3.82800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.10900	3.18000	0
09/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.10500	4.17700	0
09/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.25500	4.32600	0
09/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.05500	4.12700	0
09/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06700	0.07200	0
09/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.45700	3.52800	0
09/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07800	0.08300	0
09/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.65600	3.72800	0
09/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.95600	4.02700	0
09/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.90600	3.97700	0
09/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06500	0.06900	0
09/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.40700	3.47900	0
09/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01300	0.01500	0
09/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06300	0.06700	0
09/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.35700	3.42900	0
09/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02200	0.02400	0
09/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04400	0.04700	0
09/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.26900	0.28600	0
09/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.64400	0.68700	0
09/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.40600	1.47200	0
09/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.36500	2.43600	0
09/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.28000	0.29800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.67300	0.71800	0
09/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.41400	2.48500	0
09/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02700	0.02900	0
09/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.05100	0.05400	0
09/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.31700	0.33800	0
09/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.76700	0.81500	0
09/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.59100	1.65900	0
09/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.56300	2.63400	0
09/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.14600	0.15500	0
09/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.03100	0.03300	0
09/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.06000	0.06500	0
09/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.18200	0.19300	0
09/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03600	0.03900	0
09/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.07200	0.07700	0
09/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.21200	0.22500	0
09/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.05600	1.11400	0
09/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.97200	2.04200	0
09/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.96000	3.03100	0
09/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02300	0.02600	0
09/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.09400	0.10000	8,032
09/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.01600	1.07400	0
09/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.92400	1.99400	0
09/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02100	0.02300	0
09/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04300	0.04600	0
09/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08700	0.09300	0
09/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.17500	0.18600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.39100	0.41700	0
09/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.94100	0.99600	0
09/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.82800	1.89700	0
09/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.81100	2.88200	0
09/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01400	0.01600	0
09/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04600	0.04900	0
09/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.13200	0.14000	0
09/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.42600	0.45400	0
09/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.45200	1.51800	0
09/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.91000	2.98100	0
09/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.40400	4.47600	0
09/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.12300	0.13100	0
09/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03900	0.04200	0
09/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.11200	0.11800	0
09/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.34500	0.36700	0
09/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.22600	1.29000	0
09/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.66200	2.73300	0
09/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.15500	4.22600	0
09/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02900	0.03100	0
09/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.08100	0.08600	0
09/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.23800	0.25400	0
09/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.86900	0.92100	0
09/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.21700	2.28800	0
09/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.70600	3.77800	0
09/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02600	0.02800	0
09/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04900	0.05200	0
09/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.10200	0.10800	0
09/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.14100	0.15000	0
09/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.20400	0.21700	0
09/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.30400	0.32400	0
09/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.46400	0.49700	0
09/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.11600	0.12200	0
09/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02500	0.02700	0
09/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04700	0.05100	0
09/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.13700	0.14500	0
09/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.19600	0.20900	0
09/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.29200	0.31100	0
09/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.44500	0.47400	0
09/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.12800	0.13500	0
09/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00800	0.00800	11,194
09/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.18900	0.20100	11,194
09/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09800	0.10400	0
09/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.07000	0.07500	0
09/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.50700	3.57800	0
09/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01700	0.01900	0
09/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.07500	0.08000	0
09/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.60600	3.67800	0
09/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.55700	3.62800	0
09/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.30800	3.37900	0
09/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05600	0.06000	0
09/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.20800	3.27900	0
09/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.25800	3.32900	0
09/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05400	0.05800	0
09/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.15800	3.23000	0
09/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.00900	3.08100	0
09/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.94600	8.87400	0
09/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.04800	6.97600	0
09/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.04600	8.97400	0
09/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.99800	6.92600	0
09/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.99600	8.92400	0
09/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.90000	2.83200	0
09/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.84800	6.77600	0
09/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.84600	8.77500	0
09/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.74800	6.67600	0
09/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.74700	8.67500	0
09/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.85200	2.78400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.80800	4.73700	0
09/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.79700	8.72500	0
09/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.69800	6.62600	0
09/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.69700	8.62500	0
09/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.44800	6.37700	0
09/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.44700	8.37500	0
09/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.47100	2.40400	0
09/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.41300	4.34300	0
09/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.39900	6.32700	0
09/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.39700	8.32500	0
09/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.56600	2.49900	0
09/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.51200	4.44100	0
09/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.49800	6.42700	0
09/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.49700	8.42500	0
09/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.14400	2.07800	0
09/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.28500	1.22500	0
09/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.20400	5.13200	0
09/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.77400	1.70900	0
09/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.49100	0.44800	0
09/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.83800	0.78500	0
09/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.24200	1.18300	0
09/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.68300	1.61900	0
09/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.09300	3.02500	0
09/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.07100	4.00100	0
09/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.05500	4.98400	0
09/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.04900	5.97700	0
09/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.91200	1.84600	0
09/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.46000	0.42100	0
09/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.80000	0.74800	0
09/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.20000	1.14100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.63700	1.57400	0
09/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.09800	2.03200	0
09/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.04500	2.97600	0
09/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.02200	3.95200	0
09/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.00500	4.93400	0
09/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.99900	5.92800	0
09/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01300	0.01200	0
09/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.16500	0.14500	0
09/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.03400	0.97800	0
09/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.37700	2.31000	0
09/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.82500	3.75500	0
09/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.30300	5.23100	0
09/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.79800	6.72600	0
09/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.29700	8.22500	0
09/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.07200	0.06400	0
09/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.69100	0.64100	0
09/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.95800	1.89200	0
09/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.38500	3.31600	0
09/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.85700	4.78600	0
09/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.34900	6.27700	0
09/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.84700	7.77500	0
09/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.81900	1.75500	0
09/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04800	0.04200	0
09/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.52200	0.47800	0
09/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.72800	1.66400	0
09/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.14200	3.07300	0
09/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.61000	4.54000	0
09/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.09900	6.02700	0
09/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.59700	7.52500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00700	0.00600	0
09/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02400	0.02100	0
09/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.13700	0.12000	0
09/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.58700	0.54100	0
09/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.37100	1.31000	0
09/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.28300	2.21700	0
09/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.23900	3.17000	0
09/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.21700	4.14700	0
09/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02000	0.01800	0
09/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.11200	0.09800	0
09/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.19000	2.12400	0
09/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.11900	4.05000	0
09/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.10400	5.03300	0
09/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01800	0.01600	0
09/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.10200	0.08800	0
09/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.25300	5.18200	0
09/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.15800	1.09900	0
09/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.51800	2.45100	0
09/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.48200	3.41300	0
09/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.46300	4.39200	0
09/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.45200	5.38000	0
09/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.32800	1.26700	0
09/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.75600	2.68900	0
09/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.72700	3.65700	0
09/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.70900	4.63800	0
09/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.70000	5.62900	0
09/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.59200	1.52900	0
09/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00900	0.00800	0
09/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03700	0.03300	0
09/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.21300	0.18900	0
09/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.76300	0.71200	0
09/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.99700	2.92800	0
09/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.97300	3.90300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.95600	4.88500	0
09/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.94900	5.87800	0
09/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01000	0.00900	0
09/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.26900	0.24200	0
09/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.87600	0.82200	0
09/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01100	0.01000	0
09/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.05200	0.04600	0
09/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.29000	0.26100	0
09/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.91500	0.86000	0
09/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.19000	3.12100	0
09/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.16800	4.09800	0
09/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.89600	8.82500	0
09/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.70900	2.64100	0
09/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.65900	4.58900	0
09/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.64800	6.57600	0
09/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.64700	8.57500	0
09/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.19800	7.12600	0
09/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.19600	9.12400	0
09/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.66100	2.59300	0
09/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.59800	6.52600	0
09/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.59700	8.52500	0
09/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.09700	8.02500	0
09/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.42400	2.35700	0
09/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.34700	8.27500	0
09/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.61300	2.54600	0
09/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.56100	4.49000	0
09/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.54800	6.47600	0
09/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.54700	8.47500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00500	0.00400	0
09/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.33000	2.26400	0
09/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.24700	8.17500	0
09/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00500	0.00400	0
09/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.94800	6.87600	0
09/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.89800	6.82600	0
09/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.15400	5.08300	0
09/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.14900	6.07700	0
09/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01200	0.01100	0
09/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.06100	0.05400	0
09/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.33400	0.30200	0
09/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.99400	0.93800	0
09/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.86500	1.80000	0
09/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.28700	3.21800	0
09/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.26600	4.19600	0
09/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.24900	6.17700	0
09/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01400	0.01300	0
09/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.38200	0.34700	0
09/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.07500	1.01800	0
09/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.36400	4.29400	0
09/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.35200	5.28100	0
09/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01000	0.00900	0
09/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04400	0.03900	0
09/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.25000	0.22300	0
09/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03400	0.03000	0
09/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.19600	0.17400	0
09/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.72600	0.67600	0
09/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.54800	1.48500	0
09/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.94800	2.88000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.92400	3.85400	0
09/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.90600	4.83500	0
09/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.90000	5.82800	0
09/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01200	0.01100	0
09/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05600	0.05000	0
09/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.31100	0.28100	0
09/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.95400	0.89900	0
09/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.19900	6.12700	0
09/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06600	0.05900	0
09/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.35700	0.32400	0
09/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.33600	3.26700	0
09/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.31500	4.24500	0
09/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.29900	6.22700	0
09/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.05100	1.98500	0
09/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00700	0.00600	0
09/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02600	0.02300	0
09/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.15000	0.13200	0
09/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.62100	0.57300	0
09/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.41500	1.35300	0
09/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.80400	2.73600	0
09/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.77600	3.70600	0
09/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.75800	4.68700	0
09/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.75000	5.67900	0
09/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.24800	7.17600	0
09/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.24600	9.17400	0
09/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03100	0.02800	0
09/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.18000	0.15900	0
09/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.50300	1.44100	0
09/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.34800	7.27600	0
09/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.34600	9.27400	0
09/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.44700	7.37600	0
09/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.44600	9.37400	0
09/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00900	0.00800	0
09/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.04000	0.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.23100	0.20600	0
09/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.53100	3.46200	0
09/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.50200	5.43000	0
09/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.49700	7.42600	0
09/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.49600	9.42400	0
09/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.67800	3.60800	0
09/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.65100	5.57900	0
09/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.64700	7.57500	0
09/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.64600	9.57400	0
09/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.69700	7.62500	0
09/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.69600	9.62400	0
09/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.87400	3.80400	0
09/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.85000	5.77800	0
09/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.84600	9.77400	0
09/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
09/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07800	0.06900	0
09/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.40700	0.37100	0
09/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.11600	1.05800	0
09/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.00400	1.93900	0
09/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.89700	7.82500	0
09/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.89600	9.82400	0
09/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01500	0
09/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.09100	0.08100	0
09/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.99700	7.92500	0
09/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.99600	9.92400	0
09/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01400	0
09/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.08400	0.07500	0
09/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.43300	0.39600	0
09/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.94700	7.87500	0
09/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.94600	9.87400	0
09/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.80000	5.72800	0
09/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.79700	7.72500	0
09/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.79600	9.72400	0
09/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.62900	3.55900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.60100	5.52900	0
09/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.59600	9.52400	0
09/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02200	0.01900	0
09/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.12400	0.10900	0
09/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.55400	0.50900	0
09/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.14800	7.07600	0
09/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.14600	9.07400	0
09/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.09800	7.02600	0
09/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.09600	9.02400	0
09/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02800	0.02500	0
09/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.65500	0.60700	0
09/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.45900	1.39700	0
09/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.29800	7.22600	0
09/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.29600	9.22400	0
09/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.43400	3.36400	0
09/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.40200	5.33100	0
09/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.39800	7.32600	0
09/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.39600	9.32400	0
09/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.58000	3.51100	0
09/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.55100	5.48000	0
09/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.54700	7.47600	0
09/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.54600	9.47400	0
09/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.04700	7.97500	0
09/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.04600	9.97400	0
09/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.74700	7.67500	0
09/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.74600	9.67400	0
09/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.50520	12.57780	1,261
09/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.59000	0.58800	0
09/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.56900	0.60500	0
09/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.57300	0.61000	0
09/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.74800	0.71200	0
09/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.84400	0.80700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.81500	0.74000	0
09/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08660	0.08740	1,364
09/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00694	0.00768	0
09/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00154	0.00184	0
09/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01663	0.01743	0
09/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
09/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00494	0.00444	0
09/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00034	0.00028	0
09/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08820	0.08900	0
09/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00975	0.01040	0
09/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00476	0.00517	0
09/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01835	0.01916	0
09/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00015	0.00016	0
09/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00656	0.00617	0
09/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00155	0.00140	0
09/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.64670	10.66480	22,738
09/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01200	0.01500	0
09/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.18300	0.20400	0
09/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	1.00000	1.01900	0
09/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.99700	2.01500	0
09/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.99700	3.01500	0
09/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.01500	0.02000	0
09/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.23800	0.26000	0
09/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.09900	1.11700	0
09/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.09700	2.11500	0
09/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.09700	3.11500	0
09/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.02400	0.03000	0
09/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.33500	0.35800	0
09/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.24800	1.26600	0
09/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.24700	2.26500	0
09/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.24700	3.26500	0
09/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.02100	0.02700	0
09/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.30100	0.32300	0
09/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.19800	1.21700	0
09/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.19700	2.21500	0
09/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.19700	3.21500	0
09/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01300	0.01800	0
09/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.20900	0.23100	0
09/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.04900	1.06800	0
09/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	2.04700	2.06500	0
09/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	3.04700	3.06500	0
09/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.02700	0.03500	0
09/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.37200	0.39400	0
09/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.29700	1.31600	0
09/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.29700	2.31500	0
09/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.29700	3.31500	0
09/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.01800	0.02300	10
09/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.26800	0.29100	0
09/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.14800	1.16700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.14700	2.16500	0
09/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.14700	3.16500	0
09/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.01000	0.01300	0
09/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.16200	0.18200	0
09/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.95100	0.97000	0
09/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.94700	1.96500	0
09/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.94700	2.96500	0
09/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00900	0.01200	0
09/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.14300	0.16200	0
09/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.90300	0.92200	0
09/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.89700	1.91500	0
09/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.89700	2.91500	0
09/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00500	0.00700	0
09/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.08400	0.09900	0
09/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.71200	0.73200	0
09/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.69700	1.71500	0
09/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.69700	2.71500	0
09/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.07300	0.08800	13,651
09/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.66600	0.68600	0
09/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.64700	1.66500	0
09/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.64700	2.66500	0
09/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00700	0.00900	0
09/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.11000	0.12700	0
09/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.80600	0.82600	0
09/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.79700	1.81500	0
09/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.79700	2.81500	0
09/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00800	0.01000	0
09/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.12500	0.14400	0
09/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.85400	0.87400	0
09/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.84700	1.86500	0
09/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.84700	2.86500	0
09/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00600	0.00800	0
09/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.09600	0.11300	0
09/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.75900	0.77900	0
09/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.74700	1.76500	0
09/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.74700	2.76500	0
09/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.04800	0.05900	0
09/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.53300	0.55400	0
09/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.44700	3.46500	0
09/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.34700	2.36500	0
09/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.34700	3.36500	0
09/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.39700	3.41500	0
09/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.54700	3.56500	0
09/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.03600	0.04600	2,700
09/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.44900	0.47100	0
09/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.39700	1.41500	0
09/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.39700	2.41500	0
09/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00300	0.00500	0
09/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.49700	3.51500	0
09/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.03200	0.04000	0
09/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.41000	0.43200	0
09/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.34700	1.36600	0
09/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.49700	1.51500	0
09/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.49700	2.51500	0
09/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.06400	0.07700	0
09/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.62100	0.64100	0
09/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.59700	1.61500	0
09/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.59700	2.61500	0
09/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.05600	0.06800	0
09/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.57600	0.59700	0
09/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.54700	1.56500	0
09/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.54700	2.56500	0
09/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.04200	0.05200	0
09/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.49000	0.51200	0
09/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.44700	1.46500	0
09/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.44700	2.46500	0
09/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.60300	2.58500	0
09/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.60300	3.58500	0
09/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.60300	4.58500	0
09/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.60300	5.58500	0
09/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04300	0.04700	0
09/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.59500	0.58700	0
09/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.55600	1.53900	0
09/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.55300	2.53500	0
09/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.55300	3.53500	0
09/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.55300	4.53500	0
09/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.55300	5.53500	0
09/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.02900	0.03200	0
09/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.50900	0.50300	0
09/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.45300	2.43600	0
09/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.45300	3.43500	0
09/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.45300	4.43500	0
09/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.45300	5.43500	0
09/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02400	0.02600	0
09/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.46700	0.46200	0
09/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.40700	1.39000	0
09/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.40300	2.38600	0
09/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.40300	3.38500	0
09/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.40300	4.38500	0
09/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.40300	5.38500	0
09/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.06300	0.06700	0
09/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.68500	0.67500	0
09/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.65300	2.63500	0
09/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.65300	4.63500	0
09/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.65300	6.63500	0
09/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.65300	8.63500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.50300	6.48500	0
09/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.50300	8.48500	0
09/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.45600	1.44000	0
09/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.05200	0.05600	0
09/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.63900	0.63100	0
09/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.60500	1.58800	0
09/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.45300	6.43500	0
09/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.45300	8.43500	0
09/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.60300	6.58500	0
09/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.60300	8.58500	0
09/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.55300	6.53500	0
09/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.55300	8.53500	0
09/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.03600	0.03900	0
09/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.55100	0.54400	0
09/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.50600	1.48900	0
09/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.50300	2.48500	0
09/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.50300	3.48500	0
09/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.50300	4.48500	0
09/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.50300	5.48500	0
09/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01200	0.01400	0
09/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.34900	0.34800	0
09/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.25900	1.24300	0
09/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.25400	2.23600	0
09/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.25300	3.23500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.25300	4.23500	0
09/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.25300	5.23500	0
09/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00700	0.00900	0
09/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.27800	0.27900	0
09/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.16100	1.14500	0
09/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.15400	2.13600	0
09/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.15300	3.13500	0
09/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.15300	4.13500	0
09/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.15300	5.13500	0
09/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00900	0.01100	0
09/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.31300	0.31200	0
09/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.21000	1.19400	0
09/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.20400	2.18600	0
09/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.20300	3.18500	0
09/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.20300	4.18500	0
09/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.20300	5.18500	0
09/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01900	0.02100	0
09/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.42600	0.42300	0
09/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.35700	1.34100	0
09/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.35300	2.33600	0
09/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.35300	3.33500	0
09/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.35300	4.33500	0
09/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.35300	5.33500	0
09/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01500	0.01700	0
09/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.38700	0.38400	0
09/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.30800	1.29200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.30300	2.28600	0
09/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.30300	3.28500	0
09/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.30300	4.28500	0
09/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.30300	5.28500	0
09/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.24600	0.24700	0
09/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.11200	1.09700	0
09/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.10400	2.08600	0
09/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.10300	3.08500	0
09/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.10300	4.08500	0
09/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.10300	5.08500	0
09/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.21500	0.21700	0
09/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.06300	1.04800	0
09/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.05400	2.03600	0
09/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.05300	3.03500	0
09/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.05300	4.03500	0
09/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.05300	5.03500	0
09/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.12100	0.12600	0
09/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.87100	0.85800	0
09/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.85400	1.83700	0
09/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.85300	2.83500	0
09/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.85300	3.83500	0
09/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.85300	4.83500	0
09/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.07500	0.07900	0
09/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.73000	0.72000	0
09/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.70500	1.68700	0
09/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.70300	2.68500	0
09/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.70300	3.68500	0
09/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.70300	4.68500	0
09/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.70300	6.68500	0
09/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.70300	8.68500	0
09/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.85300	6.83500	0
09/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.85300	8.83500	0
09/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.16200	0.16600	0
09/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.96600	0.95300	0
09/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	2.95300	2.93500	0
09/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	4.95300	4.93500	0
09/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	6.95300	6.93500	0
09/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	8.95300	8.93500	0
09/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.05300	7.03500	0
09/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.05300	9.03500	0
09/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.20300	7.18500	0
09/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.20300	9.18500	0
09/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.30300	7.28500	0
09/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.30300	9.28500	0
09/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.45300	7.43500	0
09/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.45300	9.43500	0
09/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.40300	7.38500	0
09/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.40300	9.38500	0
09/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.15300	7.13500	0
09/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.15300	9.13500	0
09/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.10400	0.10800	0
09/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.82400	0.81200	0
09/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.80300	2.78500	0
09/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.80300	4.78500	0
09/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.80300	6.78500	0
09/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.80300	8.78500	0
09/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.08800	0.09300	0
09/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.77700	0.76500	0
09/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.75300	2.73500	0
09/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.75300	4.73500	0
09/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.75300	6.73500	0
09/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.75300	8.73500	0
09/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.14100	0.14500	0
09/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.91800	0.90500	0
09/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.90300	2.88500	0
09/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.90300	4.88500	0
09/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.90300	6.88500	0
09/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.90300	8.88500	0
09/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	1.95400	1.93600	0
09/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.10300	7.08500	0
09/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.10300	9.08500	0
09/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.35300	7.33500	0
09/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.35300	9.33500	0
09/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.25300	7.23500	0
09/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.25300	9.23500	0
09/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.18600	0.18900	0
09/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.01500	1.00000	0
09/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.00300	2.98500	0
09/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.00300	4.98500	0
09/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.00300	6.98500	0
09/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.00300	8.98500	0
09/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.82930	10.84690	12,957
09/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.11200	0.12200	0
09/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.13400	0.14600	0
09/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.12200	0.13300	0
09/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00500	0.00700	0
09/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.03800	0.04400	0
09/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.23800	0.25500	25
09/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.68000	0.70500	20
09/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.54600	1.56600	0
09/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.53300	2.55100	0
09/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.53000	3.54800	0
09/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.02800	0.03300	0
09/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.17700	0.19100	0
09/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.49700	0.52200	0
09/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.25800	1.28000	0
09/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.23400	2.25300	0
09/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.23000	3.24800	0
09/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.02500	0.03000	0
09/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.16100	0.17400	0
09/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.44500	0.47000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.16400	1.18700	0
09/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.13500	2.15300	0
09/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.13100	3.14800	0
09/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.03600	0.04200	0
09/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.22600	0.24300	0
09/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.64700	0.67100	0
09/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.49800	1.51800	0
09/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.48300	2.50100	0
09/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.48000	3.49800	0
09/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00400	0.00600	0
09/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.03400	0.04000	0
09/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.21500	0.23200	0
09/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.61500	0.63900	0
09/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.44900	1.47000	0
09/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.43300	2.45100	0
09/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.43000	3.44800	0
09/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.02900	0.03500	0
09/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.18600	0.20100	0
09/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.52500	0.55000	0
09/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.30600	1.32700	0
09/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.28400	2.30200	0
09/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.28000	3.29800	0
09/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00400	0.00600	0
09/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.03200	0.03800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.20500	0.22100	0
09/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.58400	0.60800	0
09/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.40100	1.42200	0
09/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.38300	2.40100	0
09/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.38000	3.39800	0
09/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.03100	0.03600	0
09/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.19500	0.21000	0
09/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.55400	0.57800	0
09/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.35300	1.37400	0
09/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.33400	2.35200	0
09/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.33000	3.34800	0
09/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.02100	0.02600	0
09/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.14000	0.15200	0
09/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.37800	0.39900	0
09/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.02700	1.04900	0
09/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.98700	2.00500	0
09/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.98100	2.99900	0
09/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.02200	0.02700	0
09/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.14700	0.15900	0
09/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.39800	0.42200	0
09/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.07000	1.09400	0
09/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.03600	2.05400	0
09/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	3.03100	3.04900	0
09/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.02000	0.02500	0
09/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.35800	0.38000	0
09/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.98500	1.00700	0
09/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.93800	1.95600	0
09/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.93100	2.94900	0
09/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01900	0.02400	0
09/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.12800	0.13900	0
09/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.34000	0.36100	0
09/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.94300	0.96600	0
09/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.88800	1.90700	0
09/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.88100	2.89900	0
09/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.02400	0.02900	0
09/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.15400	0.16700	0
09/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.42100	0.44500	0
09/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.11700	1.14000	0
09/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.08600	2.10400	0
09/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.08100	3.09800	0
09/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01800	0.02300	0
09/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.32300	0.34400	0
09/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.27700	0.29600	0
09/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.78700	0.81000	0
09/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.69200	1.71100	0
09/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.68200	2.70000	0
09/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.90300	0.92600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.83900	1.85800	0
09/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.83100	2.84900	0
09/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.01600	0.02000	0
09/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.10800	0.11700	0
09/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.42900	1.42000	0
09/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.33700	3.32300	0
09/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.32300	5.30600	0
09/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.32100	7.30400	0
09/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.32100	9.30300	0
09/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07400	0.07900	0
09/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.10800	0.11300	0
09/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.59800	0.59900	0
09/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.49400	0.49700	0
09/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.18900	3.17600	0
09/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.17300	5.15600	0
09/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.17100	7.15400	0
09/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.17100	9.15300	0
09/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03800	0.04300	0
09/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.34200	0.34800	0
09/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.07500	1.07000	0
09/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.94500	2.93200	0
09/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.92400	4.90700	0
09/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.92200	6.90400	0
09/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.92100	8.90300	0
09/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06400	0.06900	0
09/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.46100	0.46400	0
09/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.24900	1.24200	0
09/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.14000	3.12700	0
09/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.12300	5.10600	0
09/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.12200	7.10400	0
09/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.12100	9.10300	0
09/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00900	0
09/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.05600	0.06000	0
09/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.42900	0.43300	0
09/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.09100	3.07800	0
09/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.07400	5.05600	0
09/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.07200	7.05400	0
09/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.07100	9.05300	0
09/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04100	0.04700	0
09/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.36900	0.37500	0
09/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.11800	1.11200	0
09/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.99300	2.98000	0
09/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.97400	4.95700	0
09/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.97200	6.95400	0
09/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.97100	8.95300	0
09/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
09/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.04800	0.05200	0
09/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.39900	0.40200	0
09/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.16100	1.15500	0
09/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.04200	3.02900	0
09/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.02400	5.00700	0
09/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.02200	7.00400	0
09/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.02100	9.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02400	0.02700	0
09/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.22500	0.23100	0
09/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.86600	0.86300	0
09/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.70200	2.68900	0
09/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.67500	4.65800	0
09/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.67200	6.65400	0
09/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.67100	8.65300	0
09/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02200	0.02500	0
09/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.20500	0.21100	0
09/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.82600	0.82400	0
09/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.65300	2.64100	0
09/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.62500	4.60900	0
09/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.62200	6.60400	0
09/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.62100	8.60300	0
09/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02700	0.03000	0
09/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.24600	0.25300	0
09/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.90700	0.90400	0
09/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.75000	2.73800	0
09/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.72500	4.70800	0
09/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.72200	6.70400	0
09/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.72100	8.70300	0
09/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02000	0.02300	0
09/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.18600	0.19200	0
09/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.78600	0.78500	0
09/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.60500	2.59300	0
09/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.57500	4.55900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.57200	6.55400	0
09/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.57100	8.55300	0
09/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01900	0.02100	0
09/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.16800	0.17400	0
09/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.74700	0.74600	0
09/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.55700	2.54500	0
09/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.52600	4.50900	0
09/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.52200	6.50400	0
09/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.52100	8.50300	0
09/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03500	0.04000	0
09/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.31600	0.32300	0
09/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.03200	1.02700	0
09/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.89600	2.88300	0
09/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.87400	4.85700	0
09/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.87200	6.85400	0
09/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.87100	8.85300	0
09/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02900	0.03300	0
09/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.26800	0.27500	0
09/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.94800	0.94400	0
09/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.79900	2.78600	0
09/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.77500	4.75800	0
09/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.77200	6.75400	0
09/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.77100	8.75300	0
09/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01700	0.01900	0
09/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.15100	0.15800	271
09/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.70900	0.70800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.50900	2.49700	0
09/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.47600	4.46000	0
09/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.47200	6.45400	0
09/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.47100	8.45300	0
09/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.29300	1.28600	0
09/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.20500	1.19900	0
09/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.38300	1.37500	0
09/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	11.00670	11.02320	500
09/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.33500	0.35500	0
09/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	0.99300	0.99700	0
09/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.18320	11.19970	155
09/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01600	0.01900	0
09/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03800	0.04300	0
09/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07600	0.08300	0
09/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.15600	0.16800	0
09/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.37800	0.40100	0
09/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.65100	0.68200	0
09/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.18600	1.21700	0
09/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	2.02700	2.05100	0
09/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.99900	3.01700	0
09/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.40800	0.43300	0
09/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01600	0.01900	0
09/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03800	0.04300	0
09/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.07500	0.08200	0
09/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.15300	0.16500	0
09/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.36800	0.39200	0
09/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.63200	0.66300	0
09/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.15200	1.18400	0
09/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.98100	2.00500	0
09/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.95000	2.96800	0
09/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01100	0.01300	0
09/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.03000	0.03400	0
09/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.06000	0.06600	0
09/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11900	0.12900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.26600	0.28400	0
09/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.43000	0.45500	0
09/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.75800	0.79000	0
09/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.37900	1.40800	0
09/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.26700	2.28900	0
09/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01200	0.01400	0
09/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.03100	0.03500	0
09/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.06200	0.06800	0
09/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.12300	0.13300	0
09/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.27800	0.29600	0
09/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.45300	0.47900	0
09/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.80600	0.83800	0
09/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.46000	1.48800	0
09/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.36400	2.38500	0
09/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01800	0.02100	0
09/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.17300	0.18500	0
09/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.24600	3.26400	0
09/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.29500	3.31300	0
09/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01800	0.02200	0
09/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.04200	0.04700	0
09/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.08300	0.09100	0
09/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.96600	0.99800	0
09/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.71300	1.73900	0
09/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.65600	2.67500	0
09/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01900	0.02300	0
09/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04400	0.04900	0
09/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.08600	0.09400	0
09/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.18000	0.19300	0
09/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.34500	3.36300	0
09/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01900	0.02200	0
09/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.04300	0.04800	0
09/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.08500	0.09200	0
09/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.17600	0.18900	0
09/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.44100	0.46700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.78200	0.81400	0
09/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.41900	1.44800	0
09/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.31600	2.33700	0
09/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.04100	0.04700	0
09/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.08200	0.08900	0
09/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.16900	0.18200	0
09/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.41900	0.44400	0
09/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.73500	0.76700	0
09/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.33900	1.36900	0
09/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.21900	2.24100	0
09/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.19700	3.21400	0
09/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01700	0.02000	0
09/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.04000	0.04500	0
09/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07900	0.08600	0
09/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.16200	0.17500	0
09/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.39800	0.42200	0
09/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.69200	0.72300	0
09/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.26200	1.29200	0
09/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.12300	2.14600	0
09/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.09800	3.11600	0
09/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01500	0.01700	0
09/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03600	0.04100	0
09/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.07100	0.07800	0
09/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.14500	0.15600	0
09/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.34200	0.36400	0
09/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.58100	0.61000	0
09/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.05600	1.08800	0
09/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.84600	1.87100	0
09/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.80300	2.82100	0
09/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01300	0.01600	0
09/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03400	0.03900	0
09/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06800	0.07500	0
09/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.13700	0.14800	0
09/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.31800	0.33900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.53400	0.56200	0
09/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.90100	0.91200	0
09/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.68500	1.68900	0
09/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.50400	3.49800	0
09/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.43500	5.42500	0
09/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.40100	7.38900	0
09/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.38000	9.36600	0
09/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.02100	0
09/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06300	0.07100	0
09/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.27300	0.28800	0
09/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.79800	0.81000	0
09/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.55900	1.56400	0
09/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.36200	3.35600	0
09/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.28800	5.27800	0
09/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.25300	7.24100	0
09/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.23200	9.21700	0
09/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04000	0.04600	0
09/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.17900	0.19200	0
09/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.60900	0.62300	0
09/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.31500	1.32200	0
09/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.07900	3.07500	0
09/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	4.99600	4.98600	0
09/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	6.95700	6.94500	0
09/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.93400	8.92000	0
09/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
09/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03600	0.04100	0
09/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.15600	0.16900	0
09/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.55200	0.56700	0
09/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.23600	1.24400	0
09/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	2.98600	2.98200	0
09/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.89900	4.88900	0
09/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.85800	6.84700	0
09/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03300	0.03700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.13600	0.14800	0
09/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.49900	0.51400	0
09/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.15800	1.16700	0
09/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.89300	2.88900	0
09/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.80200	4.79200	0
09/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.76000	6.74800	0
09/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.73600	8.72200	0
09/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.84700	2.84300	0
09/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.75300	4.74400	0
09/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.71100	6.69900	0
09/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.68600	8.67300	0
09/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02500	0
09/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08000	0.08900	0
09/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.33300	0.34800	0
09/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.85000	4.84100	0
09/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.80900	6.79700	0
09/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.78500	8.77200	0
09/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.94000	2.93500	0
09/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.83500	8.82100	0
09/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03100	0.03500	0
09/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.12700	0.13800	0
09/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.47300	0.48800	0
09/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.12000	1.12900	0
09/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.94500	1.94600	0
09/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.79000	3.78300	0
09/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.72900	5.71800	0
09/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.69800	7.68500	0
09/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.67900	9.66400	0
09/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03400	0.03900	0
09/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.14600	0.15800	0
09/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.52500	0.54000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.19700	1.20500	0
09/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.03300	2.03400	0
09/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.88600	3.87900	0
09/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.82700	5.81600	0
09/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.79700	7.78400	0
09/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.77800	9.76300	0
09/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.04800	0.05500	0
09/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.21900	0.23400	0
09/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.69900	0.71300	0
09/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.43500	1.44200	0
09/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.22000	3.21500	0
09/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.14200	5.13200	0
09/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.10500	7.09300	0
09/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.08300	9.06900	0
09/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.27500	1.28300	0
09/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04400	0.05100	0
09/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.20300	0.21700	0
09/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.66800	0.68200	0
09/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.39500	1.40100	0
09/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.17300	3.16800	0
09/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.09300	5.08300	0
09/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.05500	7.04300	0
09/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.03300	9.01900	0
09/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.74600	6.75390	14,836
09/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.94800	0.95500	0
09/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.94600	1.95400	0
09/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.94600	2.95400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.94600	3.95400	0
09/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.84900	0.85700	0
09/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.84600	1.85400	0
09/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.84600	2.85400	0
09/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.84600	3.85400	0
09/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.80000	0.80800	0
09/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.79600	1.80400	0
09/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.79600	2.80400	0
09/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.79600	3.80400	0
09/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.89800	0.90600	0
09/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.89600	1.90400	0
09/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.89600	2.90400	0
09/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.89600	3.90400	0
09/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	0.99700	1.00500	0
09/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	1.99600	2.00400	0
09/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	2.99600	3.00400	0
09/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	3.99600	4.00400	0
09/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.29600	1.30400	0
09/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.29600	2.30400	0
09/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.29600	3.30400	0
09/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.29600	4.30400	0
09/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.09700	1.10500	0
09/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.49600	1.50400	0
09/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.49600	2.50400	0
09/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02400	0.02500	0
09/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.49600	3.50400	0
09/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.19300	0.20000	0
09/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.64600	1.65400	0
09/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.64600	2.65400	0
09/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.64600	3.65400	0
09/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.04800	0.05100	0
09/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.69600	1.70400	0
09/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.69600	2.70400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.69600	3.70400	0
09/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.74600	1.75400	0
09/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.74600	2.75400	0
09/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.74600	3.75400	0
09/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03400	0.03600	0
09/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.59600	1.60400	0
09/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.59600	2.60400	0
09/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.59600	3.60400	0
09/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.09600	2.10400	0
09/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.09600	3.10400	0
09/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.09600	4.10400	0
09/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.04700	1.05500	0
09/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.04600	2.05400	0
09/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.04600	3.05400	0
09/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.04600	4.05400	0
09/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.14600	1.15400	0
09/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.14600	2.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.14600	3.15400	0
09/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.14600	4.15400	0
09/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.19600	1.20400	0
09/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.19600	2.20400	0
09/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.19600	3.20400	0
09/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.19600	4.20400	0
09/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.24600	1.25400	0
09/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.24600	2.25400	0
09/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.24600	3.25400	0
09/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.24600	4.25400	0
09/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.34600	1.35400	0
09/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.34600	2.35400	0
09/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.34600	3.35400	0
09/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.34600	4.35400	0
09/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.65400	0.66200	0
09/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.75100	0.75900	0
09/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.70200	0.71000	0
09/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.06800	0.07200	0
09/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.09700	0.10100	0
09/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.13500	0.14000	0
09/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.26200	0.26900	0
09/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.33900	0.34700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.42400	0.43200	0
09/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.51300	0.52100	0
09/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.60600	0.61500	0
09/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.55900	0.56800	0
09/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04000	0.04300	0
09/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.05700	0.06100	0
09/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.08100	0.08600	0
09/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.11400	0.11900	0
09/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.16200	0.16900	0
09/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.22600	0.23300	0
09/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.30000	0.30700	0
09/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.38100	0.38900	0
09/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.46800	0.47600	0
09/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.02200	0.02200	0
09/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.03500	0.03500	0
09/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.05400	0.05300	0
09/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.08000	0.07900	0
09/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.11600	0.11500	0
09/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.16800	0.16500	0
09/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.23500	0.23200	0
09/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.31100	0.30700	0
09/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.39400	0.38900	0
09/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.02800	0.02800	0
09/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.04300	0.04300	0
09/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.06600	0.06500	0
09/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.13900	0.13600	0
09/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.20100	0.19700	0
09/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.27200	0.26800	0
09/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.65500	1.64700	0
09/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.65400	3.64600	0
09/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.65400	5.64600	0
09/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.65400	7.64600	0
09/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.75500	1.74700	0
09/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.75400	3.74600	0
09/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.75400	5.74600	0
09/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.75400	7.74600	0
09/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.80400	1.79700	0
09/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.80400	3.79600	0
09/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.80400	5.79600	0
09/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.80400	7.79600	0
09/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.85400	1.84600	0
09/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.85400	3.84600	0
09/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.85400	5.84600	0
09/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.85400	7.84600	0
09/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.95400	1.94600	0
09/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.95400	3.94600	0
09/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.95400	5.94600	0
09/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.95400	7.94600	0
09/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.50400	8.49600	0
09/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.43800	0.43200	0
09/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.40400	2.39600	0
09/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.40400	4.39600	0
09/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.40400	6.39600	0
09/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.40400	8.39600	0
09/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.25400	2.24600	0
09/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.25400	4.24600	0
09/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.25400	6.24600	0
09/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.25400	8.24600	0
09/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.35200	0.34700	0
09/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.30400	2.29600	0
09/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.30400	4.29600	0
09/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.30400	6.29600	0
09/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.30400	8.29600	0
09/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.35400	2.34600	0
09/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.35400	4.34600	0
09/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.35400	6.34600	0
09/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.35400	8.34600	0
09/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.09700	0.09600	0
09/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.52800	0.52100	0
09/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.50400	2.49600	0
09/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.50400	4.49600	0
09/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.50400	6.49600	0
09/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.90400	1.89600	0
09/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.90400	3.89600	0
09/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.90400	5.89600	0
09/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.90400	7.89600	0
09/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.70500	1.69700	0
09/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.70400	3.69600	0
09/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.70400	5.69600	0
09/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.70400	7.69600	0
09/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	2.00400	1.99600	0
09/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	4.00400	3.99600	0
09/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	6.00400	5.99600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	8.00400	7.99600	0
09/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.10400	2.09600	0
09/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.10400	4.09600	0
09/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.10400	6.09600	0
09/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.10400	8.09600	0
09/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.20400	2.19600	0
09/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.20400	4.19600	0
09/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.20400	6.19600	0
09/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.20400	8.19600	0
09/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.15400	2.14600	0
09/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.15400	4.14600	0
09/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.15400	6.14600	0
09/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.15400	8.14600	0
09/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.05400	2.04600	0
09/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.05400	4.04600	0
09/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.05400	6.04600	0
09/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.05400	8.04600	0
09/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.79680	6.80450	426

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02500	0.02600	0
09/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.37200	0.37700	0
09/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.20400	1.21200	0
09/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.19800	2.20500	0
09/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.19700	3.20500	0
09/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.19700	4.20500	0
09/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
09/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.40200	0.40800	0
09/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.25400	1.26100	0
09/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.24700	2.25500	0
09/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.24700	3.25500	0
09/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.24700	4.25500	0
09/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02800	0.02900	0
09/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.43400	0.44000	0
09/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.30300	1.31100	0
09/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.29700	2.30500	0
09/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.29700	3.30500	0
09/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.29700	4.30500	0
09/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.31600	0.32100	0
09/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02000	0.02000	0
09/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.24600	0.25100	0
09/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.96100	0.96900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.94800	1.95600	0
09/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.94700	2.95500	0
09/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.94700	3.95500	0
09/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02200	0.02300	0
09/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.29000	0.29500	0
09/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.05700	1.06500	0
09/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.04800	2.05600	0
09/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.04700	3.05500	0
09/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.04700	4.05500	0
09/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.22800	0.23200	0
09/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.91500	0.92300	0
09/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.89900	1.90600	0
09/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.89700	2.90500	0
09/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.89700	3.90500	0
09/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02100	0.02200	0
09/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.26600	0.27000	0
09/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.00800	1.01600	0
09/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.99800	2.00600	0
09/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.99700	3.00500	0
09/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.99700	4.00500	0
09/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02400	0.02500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.34300	0.34800	0
09/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.15500	1.16300	0
09/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.14800	2.15500	0
09/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.14700	3.15500	0
09/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.14700	4.15500	0
09/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.15600	0.15900	0
09/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.69500	0.70200	0
09/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.65000	1.65700	0
09/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.64700	2.65500	0
09/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.64700	3.65500	0
09/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.16800	0.17100	0
09/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.73700	0.74400	0
09/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.69900	1.70700	0
09/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.69700	2.70500	0
09/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.69700	3.70500	0
09/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01600	0.01600	0
09/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.19600	0.19900	0
09/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.82400	0.83200	0
09/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.79900	1.80700	0
09/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.79700	2.80500	0
09/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.79700	3.80500	0
09/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.21100	0.21500	0
09/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.86900	0.87700	0
09/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.84900	1.85600	0
09/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.84700	2.85500	0
09/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.84700	3.85500	0
09/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14500	0.14800	0
09/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.65400	0.66100	0
09/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.60000	1.60800	0
09/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.61400	0.62100	0
09/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.55000	1.55800	0
09/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.54700	2.55500	0
09/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.54700	3.55500	0
09/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.59700	2.60500	0
09/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.59700	3.60500	0
09/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.18200	0.18500	0
09/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.78000	0.78800	0
09/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.74900	1.75700	0
09/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.74700	2.75500	0
09/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.74700	3.75500	0
09/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01100	0.01100	0
09/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.13400	0.13700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.58700	0.58300	0
09/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.46400	2.45700	0
09/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.45400	4.44700	0
09/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.45300	6.44600	0
09/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.45300	8.44600	0
09/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.03300	0.03400	0
09/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.43500	0.43100	0
09/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.26700	2.26100	0
09/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.25400	4.24700	0
09/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.25300	6.24600	0
09/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.25300	8.24600	0
09/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.06700	0.06700	0
09/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.05700	0.05700	0
09/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.54800	0.54400	0
09/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.41400	2.40800	0
09/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.40400	4.39700	0
09/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.40300	6.39600	0
09/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.40300	8.39600	0
09/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.02200	0.02300	0
09/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.36400	0.36100	0
09/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.17000	2.16300	0
09/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.15400	4.14700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.15300	6.14600	0
09/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.15300	8.14600	0
09/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.02700	0.02800	0
09/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.39900	0.39500	0
09/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.21900	2.21200	0
09/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.20400	4.19700	0
09/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.20300	6.19600	0
09/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.20300	8.19600	0
09/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.04000	0.04000	0
09/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.47100	0.46700	0
09/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.31600	2.31000	0
09/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.30400	4.29700	0
09/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.30300	6.29600	0
09/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.30300	8.29600	0
09/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.04800	0.04800	0
09/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.50900	0.50500	0
09/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.36500	2.35900	0
09/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.35400	4.34700	0
09/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.35300	6.34600	0
09/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.35300	8.34600	0
09/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.19600	0.19400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.87700	1.87100	0
09/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.85400	3.84700	0
09/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.85300	5.84600	0
09/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.85300	7.84600	0
09/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.26900	0.26600	0
09/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.02400	2.01800	0
09/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.00400	3.99700	0
09/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.00300	5.99600	0
09/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.00300	7.99600	0
09/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.33100	0.32800	0
09/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.12100	2.11500	0
09/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.10400	4.09700	0
09/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.10300	6.09600	0
09/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.10300	8.09600	0
09/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.24300	0.24100	0
09/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.97500	1.96900	0
09/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.95400	3.94700	0
09/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.95300	5.94600	0
09/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.95300	7.94600	0
09/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.29900	0.29700	0
09/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.07300	2.06600	0
09/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.05400	4.04700	0
09/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.05300	6.04600	0
09/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.05300	8.04600	0
09/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.21900	0.21700	0
09/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.13700	0.13600	0
09/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.73100	1.72500	0
09/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.70500	3.69800	0
09/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.70300	5.69600	0
09/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.70300	7.69600	0
09/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.15500	0.15400	0
09/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.78000	1.77300	0
09/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.75500	3.74800	0
09/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.75300	5.74600	0
09/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.75300	7.74600	0
09/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.17500	0.17300	0
09/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.82800	1.82200	0
09/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.80400	3.79700	0
09/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.80300	5.79600	0
09/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.80300	7.79600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.84300	6.85080	420
09/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.33500	0.33900	0
09/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.39900	0.39500	0
10/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.75260	7.74400	268,724
10/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03600	0.03700	0
10/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.52800	0.52100	0
10/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.50300	1.49400	0
10/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.50300	2.49400	0
10/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.50300	3.49400	0
10/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.76000	0.75200	0
10/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.75300	1.74400	0
10/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.75300	2.74400	0
10/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.75300	3.74400	0
10/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.70300	3.69400	0
10/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.61800	0.61100	0
10/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.60300	1.59400	0
10/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.60300	3.59400	0
10/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.10300	2.09400	0
10/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.10300	3.09400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.45300	1.44400	0
10/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.45300	2.44400	0
10/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.45300	3.44400	0
10/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.65300	3.64400	0
10/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.04200	0.04300	0
10/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.57300	0.56600	0
10/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.55300	1.54400	0
10/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.55300	2.54400	0
10/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.55300	3.54400	0
10/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02600	0.02700	0
10/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.44100	0.43600	0
10/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.40300	1.39400	0
10/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.40300	2.39400	0
10/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.40300	3.39400	0
10/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.15300	1.14500	0
10/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.15300	2.14400	0
10/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.15300	3.14400	0
10/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.36000	0.35600	100
10/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.30300	1.29400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.30300	2.29400	0
10/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.30300	3.29400	0
10/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.02200	0.02300	0
10/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.40000	0.39500	0
10/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.35300	2.34400	0
10/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.35300	3.34400	0
10/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.25300	1.24500	0
10/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.25300	2.24400	0
10/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.25300	3.24400	0
10/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.20300	1.19500	0
10/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.20300	2.19400	0
10/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.20300	3.19400	0
10/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.19100	0.19000	1,147
10/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.05400	1.04600	0
10/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.05300	2.04400	0
10/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.05300	3.04400	0
10/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.16400	0.16300	4,010
10/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.00400	0.99600	0
10/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.00300	1.99400	0
10/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.00300	2.99400	0
10/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.71200	0.70500	0
10/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.70300	1.69400	0
10/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.70300	2.69400	0
10/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.12400	0.12400	9,000
10/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.90600	0.89800	0
10/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.90300	1.89400	0
10/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.90300	2.89400	0
10/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.85700	0.84900	0
10/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.85300	1.84400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.80800	0.80000	0
10/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.80300	1.79400	0
10/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.80300	2.79400	0
10/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.66500	0.65800	0
10/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.65300	1.64400	0
10/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.65300	2.64400	0
10/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.48400	0.47800	0
10/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.35300	1.34400	0
10/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.85300	2.84400	0
10/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.35300	4.34400	0
10/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.10400	1.09500	0
10/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.60300	2.59400	0
10/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.10300	4.09400	0
10/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.32300	0.31900	8,029
10/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00200	0.00200	16,483
10/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.28600	0.28400	15,890
10/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.25200	0.25000	238
10/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.22100	0.21900	279
10/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.10700	0.10700	5,000
10/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.06800	0.06800	5,000
10/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.09200	0.09300	0
10/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.07900	0.08000	40
10/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.04900	0.05000	279
10/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.05800	0.05900	0
10/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01600	0.01600	15,890
10/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01100	0.01200	1
10/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
10/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
10/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
10/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.15300	4.14400	0
10/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.20300	4.19400	0
10/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.05300	4.04400	0
10/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.14300	0.14200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.95500	0.94700	0
10/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.95300	1.94400	0
10/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.95300	2.94400	0
10/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.95300	3.94400	0
10/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.90300	3.89400	0
10/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.85300	3.84400	0
10/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.30300	4.29400	0
10/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.25300	4.24400	0
10/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.00300	3.99400	0
10/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.80300	3.79400	0
10/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.19700	8.20600	0
10/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.99700	6.00600	0
10/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.99700	8.00600	0
10/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.74700	7.75600	0
10/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.69700	7.70600	0
10/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.14700	8.15600	0
10/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.09700	6.10600	0
10/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.09700	8.10600	0
10/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00200	0.00300	12,000
10/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.19000	0.19800	0
10/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.04700	8.05600	0
10/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.94700	7.95600	0
10/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.79700	7.80600	0
10/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.84700	7.85600	0
10/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.24700	3.25600	0
10/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.68700	3.69600	0
10/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.09700	2.10600	0
10/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.54700	4.55600	0
10/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.99700	2.00600	0
10/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.19700	2.20600	0
10/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.29700	2.30600	0
10/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.39700	2.40600	0
10/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.49700	2.50600	0
10/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.59700	2.60600	0
10/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.69700	2.70600	0
10/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.79700	4.80600	0
10/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.74800	1.75700	0
10/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.34700	3.35600	0
10/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.44700	3.45600	0
10/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.54700	3.55600	0
10/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.64700	3.65600	0
10/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.74700	3.75600	0
10/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.84700	3.85600	0
10/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.94700	5.95600	0
10/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.59800	1.60700	0
10/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.09700	3.10600	0
10/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.19700	3.20600	0
10/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.29700	3.30600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.39700	3.40600	0
10/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.49700	3.50600	0
10/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.59700	3.60600	0
10/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.69700	3.70600	0
10/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.79700	5.80600	0
10/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.49800	1.50800	0
10/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.99700	3.00600	0
10/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.69700	5.70600	0
10/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.44900	1.45800	0
10/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.94700	2.95600	0
10/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.04700	3.05600	0
10/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.14700	3.15600	0
10/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.64700	5.65600	0
10/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.34900	1.35800	0
10/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.84700	2.85600	0
10/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.54700	5.55600	0
10/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.79700	3.80600	0
10/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.89700	3.90600	0
10/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.99700	4.00600	0
10/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.09700	4.10600	0
10/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.19700	6.20600	0
10/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.94700	1.95600	0
10/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.94700	3.95600	0
10/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.04700	4.05600	0
10/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.14700	6.15600	0
10/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.19700	4.20600	0
10/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.29700	4.30600	0
10/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.39700	6.40600	0
10/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.04700	2.05600	0
10/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.14700	4.15600	0
10/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.24700	6.25600	0
10/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.84800	1.85700	0
10/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.04700	6.05600	0
10/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.64800	1.65700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.54800	1.55700	0
10/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.74700	5.75600	0
10/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.05300	1.06200	0
10/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.74700	2.75600	0
10/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.44700	5.45600	0
10/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.20100	1.21000	0
10/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.89700	2.90600	0
10/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.59700	5.60600	0
10/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.84700	5.85600	0
10/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.10200	1.11100	0
10/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.79700	2.80600	0
10/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.49700	5.50600	0
10/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.25000	1.25900	0
10/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.89700	5.90600	0
10/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.00400	1.01300	0
10/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.39700	5.40600	0
10/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.85800	0.86800	0
10/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.54700	2.55600	0
10/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.64700	2.65600	0
10/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.24700	5.25600	0
10/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.81000	0.82000	0
10/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.19700	5.20600	0
10/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.71600	0.72500	0
10/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.09700	5.10600	0
10/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.76300	0.77200	0
10/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.44700	2.45600	0
10/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.14700	5.15600	0
10/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.40500	0.41500	0
10/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.14700	2.15600	0
10/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.24700	2.25600	0
10/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.34700	2.35600	0
10/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.74700	4.75600	0
10/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.44600	0.45600	0
10/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.32600	0.33600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.64700	4.65600	0
10/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.28900	0.29900	0
10/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.89700	1.90700	0
10/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.59700	4.60600	0
10/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.57700	0.58700	0
10/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.94700	4.95600	0
10/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.36500	0.37400	0
10/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.69700	4.70600	0
10/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.25400	0.26300	0
10/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.11800	0.12500	0
10/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.69800	1.70700	0
10/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.79800	1.80700	0
10/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.09900	0.10600	220
10/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.08300	0.09000	0
10/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.49700	4.50600	0
10/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.39900	1.40800	0
10/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.07000	0.07500	200
10/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.89700	4.90600	0
10/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.89700	7.90600	0
10/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.64700	7.65600	0
10/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.03100	0.03400	0
10/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.24700	4.25600	0
10/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01200	0.01400	0
10/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.34700	4.35600	0
10/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.34700	5.35600	0
10/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00500	0.00600	500
10/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00400	0.00500	670
10/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.15100	1.16100	0
10/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00300	0.00400	5,000
10/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.22100	0.23000	0
10/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00900	0.01100	0
10/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.30000	1.30900	0
10/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.16100	0.16900	100
10/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.13800	0.14600	562
10/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.95500	0.96500	0
10/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.44700	4.45600	0
10/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.29700	5.30600	0
10/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.04700	0.05100	0
10/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.66900	0.67900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.05700	0.06200	0
10/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.03800	0.04200	0
10/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.62300	0.63300	0
10/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.02000	0.02200	5,110
10/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.48900	0.49900	0
10/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.84700	4.85600	0
10/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.34700	6.35600	0
10/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.34700	8.35600	0
10/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.44700	6.45600	0
10/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.44700	8.45600	0
10/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.54700	6.55600	0
10/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.54700	8.55600	0
10/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.64700	6.65600	0
10/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.64700	8.65600	0
10/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.59700	6.60600	0
10/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.59700	8.60600	0
10/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.79700	6.80600	0
10/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.79700	8.80600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.84700	6.85600	0
10/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.84700	8.85600	0
10/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.90700	0.91600	0
10/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.89700	6.90600	0
10/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.89700	8.90600	0
10/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.69700	6.70600	0
10/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.69700	8.70600	0
10/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01500	0.01700	0
10/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.39700	4.40600	0
10/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.39700	8.40600	0
10/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.29700	6.30600	0
10/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.29700	8.30600	0
10/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00700	0.00800	9,671
10/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.24700	8.25600	0
10/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02500	0.02700	0
10/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.53300	0.54300	0
10/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.49700	6.50600	0
10/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.49700	8.50600	0
10/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.74700	6.75600	0
10/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.74700	8.75600	0
10/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.88690	7.87830	39,584
10/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.18600	0.18400	0
10/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.73700	3.72800	0
10/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.68700	3.67800	0
10/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01700	0.01600	0
10/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.14000	2.13100	0
10/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.13700	3.12900	0
10/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.58500	0.57800	0
10/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.44800	1.44000	0
10/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.43800	2.43000	0
10/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.43700	3.42800	0
10/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.54600	1.53800	0
10/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.53800	2.53000	0
10/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.53700	3.52800	0
10/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.72800	0.72000	0
10/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.64500	1.63600	0
10/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.63700	3.62800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.20900	0.20600	140
10/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.69000	0.68300	0
10/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.59500	1.58700	0
10/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.58800	2.57900	0
10/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.58700	3.57800	0
10/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.17600	0.17300	0
10/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12600	0.12400	0
10/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.13300	0.13100	0
10/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.20600	1.19800	0
10/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.18900	2.18100	0
10/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.18700	3.17900	0
10/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.16600	0.16400	0
10/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.55200	0.54500	100
10/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.38900	2.38000	0
10/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.38700	3.37800	0
10/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.15700	0.15500	0
10/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.52000	0.51400	0
10/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.35100	1.34300	0
10/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.33900	2.33000	0
10/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.33700	3.32800	0
10/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.01200	0.01100	0
10/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14800	0.14600	0
10/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.30300	1.29400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.28900	2.28000	0
10/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.28700	3.27800	0
10/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.14000	0.13800	0
10/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.25400	1.24600	0
10/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.23900	2.23100	0
10/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.23700	3.22900	0
10/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.01000	0.00900	0
10/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11900	0.11700	0
10/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.38100	0.37600	21,795
10/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.11100	1.10200	0
10/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.09000	2.08100	0
10/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.08700	3.07900	0
10/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.35700	0.35200	450
10/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.06300	1.05500	0
10/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.04000	2.03200	0
10/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.03700	3.02900	0
10/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10700	0.10600	0
10/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.33600	0.33200	55
10/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.01800	1.01000	0
10/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.99100	1.98200	0
10/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.98700	2.97900	0
10/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00700	0.00600	0
10/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.80600	0.79800	0
10/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.74300	1.73400	0
10/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.73800	2.72900	0
10/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08700	0.08600	0
10/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.26500	0.26100	0
10/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.84700	0.83900	0
10/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.79200	1.78400	0
10/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.78800	2.77900	0
10/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.31700	0.31200	0
10/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.97400	0.96600	0
10/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.94100	1.93200	0
10/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.93700	2.92900	0
10/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.10200	0.10000	0
10/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.11300	0.11100	0
10/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09600	0.09500	0
10/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.93100	0.92300	0
10/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.89100	1.88300	0
10/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.01100	0.01000	0
10/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07900	0.07800	21,795
10/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.76600	0.75900	0
10/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.69400	1.68500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.68800	2.67900	0
10/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07500	0.07400	0
10/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.61900	0.61200	0
10/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.08700	4.07800	0
10/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.93700	3.92800	0
10/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.03700	4.02800	0
10/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.98700	3.97800	0
10/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.88700	3.87800	0
10/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.88800	0.88000	0
10/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.84200	1.83300	0
10/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.83800	2.82900	0
10/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.83700	3.82800	0
10/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.28700	4.27800	0
10/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.23700	4.22800	0
10/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.78700	3.77800	0
10/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.09200	0.09000	0
10/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.65400	0.64700	0
10/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.40000	1.39100	0
10/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.88800	2.87900	0
10/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.38700	4.37800	0
10/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.22200	0.21900	0
10/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.15800	1.15000	0
10/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.63800	2.62900	0
10/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.13700	4.12800	0
10/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.07200	0.07100	0
10/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.49000	0.48400	390
10/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00500	0.00500	21,978
10/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.08300	0.08200	21,978
10/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06800	0.06800	0
10/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.46100	0.45500	100
10/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05400	0.05400	0
10/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.06000	0.05900	0
10/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.43300	0.42700	600
10/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.05200	0.05200	0
10/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05700	0.05600	0
10/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.06200	0.06200	0
10/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.40700	0.40100	33
10/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.25000	0.24600	0
10/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.02000	0.02000	0
10/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02300	0.02300	0
10/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.19800	0.19500	1,900
10/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02200	0.02100	0
10/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02400	0.02400	0
10/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.23600	0.23200	139
10/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02500	0.02500	0
10/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02800	0.02800	0
10/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.03200	0.03100	0
10/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03500	0.03500	0
10/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03900	0.03900	0
10/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04400	0.04400	0
10/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04800	0.04800	0
10/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.28100	0.27700	0
10/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00400	0.00400	26,596
10/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06500	0.06400	26,596
10/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02700	0.02700	0
10/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.03000	0.03000	0
10/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03300	0.03300	0
10/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.04200	0.04100	0
10/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04600	0.04600	0
10/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.05000	0.05000	0
10/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.29900	0.29400	0
10/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03700	0.03700	0
10/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.18700	4.17800	0
10/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.81300	7.82200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.15000	2.15900	0
10/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.41200	0.41600	0
10/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.86300	1.87200	0
10/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.95900	1.96800	0
10/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.05500	2.06300	0
10/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.24600	2.25500	0
10/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.34300	2.35200	0
10/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.44000	2.44900	0
10/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.51600	4.52500	0
10/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.57800	1.58600	0
10/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.26700	4.27600	0
10/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.44400	0.44900	0
10/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.91100	1.92000	0
10/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.00700	2.01600	0
10/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.10200	2.11100	0
10/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.19800	2.20700	0
10/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.29500	2.30300	0
10/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.39100	2.40000	0
10/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.48800	2.49700	0
10/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.56600	4.57500	0
10/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.54900	0.55400	4
10/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.53700	2.54600	0
10/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.63500	2.64300	0
10/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.71500	4.72400	0
10/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.66100	0.66700	0
10/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.58600	2.59500	0
10/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.68300	2.69200	0
10/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.78100	2.79000	0
10/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.86500	4.87400	0
10/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.51300	0.51800	0
10/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.66500	4.67400	0
10/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.27000	0.27300	0
10/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.62500	1.63400	0
10/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.72000	1.72800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.81500	1.82400	0
10/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.24600	0.24900	0
10/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.67300	1.68100	0
10/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.76700	1.77600	0
10/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.31700	4.32600	0
10/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.22400	0.22700	0
10/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.53100	1.54000	0
10/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.34600	1.35400	0
10/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.01800	4.02700	0
10/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.36600	4.37500	0
10/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.20300	0.20600	130
10/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.48500	1.49300	0
10/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.02200	0
10/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.58500	0.59100	0
10/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.37300	3.38200	0
10/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.36300	6.37200	0
10/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.86300	7.87200	0
10/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.12600	3.13500	0
10/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.61500	4.62400	0
10/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.11300	6.12200	0
10/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.61300	7.62200	0
10/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.11700	0.11900	0
10/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.25500	1.26200	0
10/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.21300	6.22200	0
10/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.21300	8.22200	0
10/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.76300	7.77200	0
10/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.71300	7.72200	0
10/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.05100	0.05200	0
10/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.16300	6.17200	0
10/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.16300	8.17200	0
10/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.11300	8.12200	0
10/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.01300	6.02200	0
10/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.01300	8.02200	0
10/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.61300	9.62200	0
10/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.96300	5.97200	0
10/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.96300	7.97200	0
10/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.06800	4.07700	0
10/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.06300	6.07200	0
10/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.06300	8.07200	0
10/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.91900	3.92800	0
10/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.91300	5.92200	0
10/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.91300	7.92200	0
10/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.86900	3.87800	0
10/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.86400	5.87200	0
10/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.13200	0.13400	0
10/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.43800	1.44600	0
10/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.96900	3.97800	0
10/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07900	0.08100	0
10/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.39200	1.40000	0
10/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.32400	3.33200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.31400	5.32300	0
10/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.04400	0.04500	0
10/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.20900	1.21700	0
10/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.11800	4.12700	0
10/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.11400	5.12300	0
10/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.07600	1.08300	0
10/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.16500	1.17200	0
10/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.47200	3.48100	0
10/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.46600	4.47500	0
10/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.46400	5.47300	0
10/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03700	0.03800	0
10/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.38000	0.38400	0
10/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.57100	3.58000	0
10/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.56400	5.57300	0
10/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.06000	0.06100	200
10/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.47800	0.48300	0
10/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.30000	1.30800	0
10/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.73200	2.74100	0
10/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.72000	3.72900	0
10/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.71400	5.72300	0
10/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06900	0.07000	0
10/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.77000	3.77900	0
10/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.76500	4.77400	0
10/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.76400	5.77300	0
10/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.83000	2.83900	0
10/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.82000	3.82800	0
10/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.81500	4.82400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.81400	5.82300	0
10/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.62100	3.63000	0
10/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.61400	5.62300	0
10/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03100	0.03200	0
10/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.34900	0.35400	0
10/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.12000	1.12800	0
10/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.52200	3.53100	0
10/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.51400	5.52300	0
10/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02600	0.02700	0
10/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.32000	0.32400	430
10/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02400	0.02400	0
10/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.29400	0.29800	200
10/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.03200	1.03900	0
10/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.42300	3.43100	0
10/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.41600	4.42500	0
10/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.41400	5.42300	0
10/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01700	0.01800	0
10/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.90300	0.91000	0
10/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.27400	3.28300	0
10/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.26400	5.27300	0
10/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.86100	0.86800	0
10/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.22500	3.23300	0
10/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.21700	4.22600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.21400	5.22300	0
10/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.18300	0.18600	0
10/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.82000	0.82700	0
10/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.17500	3.18400	0
10/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.16700	4.17600	0
10/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.16400	5.17300	0
10/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.16500	0.16700	0
10/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.77900	0.78600	0
10/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.94600	0.95300	0
10/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.61300	6.62200	0
10/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.67100	3.67900	0
10/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.66300	6.67200	0
10/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.71300	6.72200	0
10/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.98900	0.99600	0
10/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.73900	0.74500	0
10/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.10300	0.10500	0
10/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.62200	0.62800	0
10/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.91500	4.92400	0
10/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.41300	6.42200	0
10/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.09100	0.09200	0
10/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.36300	8.37200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.01000	0
10/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.46300	6.47200	0
10/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.46300	8.47200	0
10/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.14800	0.15000	0
10/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.56300	6.57200	0
10/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.56300	8.57200	0
10/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.66300	8.67200	0
10/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.61300	8.62200	0
10/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.81300	6.82200	0
10/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.81300	8.82200	0
10/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.88000	2.88800	0
10/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.86300	6.87200	0
10/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.86300	8.87200	0
10/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.92900	2.93800	0
10/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.91300	6.92200	0
10/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.91300	8.92200	0
10/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.71300	8.72200	0
10/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.41300	8.42200	0
10/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.31300	6.32200	0
10/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.31300	8.32200	0
10/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.26300	6.27200	0
10/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.26300	8.27200	0
10/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.69900	0.70600	0
10/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.01990	8.01220	6,833
10/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.01900	1.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.93200	1.92500	0
10/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.92300	2.91500	0
10/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.92000	3.91300	0
10/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03300	0.03200	0
10/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09900	0.09800	0
10/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.41800	0.41200	0
10/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.98100	0.97300	0
10/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.88400	1.87600	0
10/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.87300	2.86500	0
10/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.87100	3.86300	0
10/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00900	0.00800	0
10/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.03000	0.02900	0
10/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.09000	0.08900	0
10/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.87100	0.86400	0
10/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.74000	1.73200	0
10/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.72400	2.71600	0
10/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.72100	3.71300	0
10/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.03100	0.03000	0
10/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09300	0.09200	0
10/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.38400	0.37900	0
10/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.90700	0.89900	0
10/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.78800	1.78000	0
10/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.77300	2.76600	0
10/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.77100	3.76300	0
10/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02800	0.02800	0
10/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08400	0.08300	0
10/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33900	0.33500	585

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.80300	0.79600	0
10/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.64400	1.63600	0
10/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.62400	2.61600	0
10/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.62100	3.61300	0
10/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.36900	0.36400	0
10/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01400	0.01300	0
10/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.04100	0.04100	0
10/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.13100	0.13000	0
10/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.62100	0.61500	0
10/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.36500	1.35700	0
10/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.32600	2.31900	0
10/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.32100	3.31400	0
10/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.32000	4.31200	0
10/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.04000	0.04000	0
10/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12700	0.12600	0
10/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.59400	0.58800	0
10/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.31900	1.31100	0
10/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.27700	2.26900	0
10/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.27200	3.26400	0
10/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.27000	4.26200	0
10/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01200	0.01100	0
10/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03600	0.03600	0
10/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.11000	0.10800	0
10/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.47400	0.46800	0
10/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.09900	1.09100	0
10/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.03000	2.02200	0
10/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.02200	3.01500	0
10/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.02000	4.01300	0
10/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.03200	0.03100	0
10/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09600	0.09500	0
10/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.40100	0.39500	0
10/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.94400	0.93600	0
10/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.83600	1.82800	0
10/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.82300	2.81500	0
10/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.82100	3.81300	0
10/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02900	0.02900	0
10/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08700	0.08600	0
10/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.35400	0.34900	3,000
10/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.83700	0.82900	0
10/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.69200	1.68400	0
10/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.67400	2.66600	0
10/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.67100	3.66300	0
10/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.17100	0.16900	0
10/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.19000	0.18800	0
10/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.30100	0.29700	500
10/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.21200	0.20900	0
10/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.26700	0.26300	3,000
10/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.19700	0.19500	0
10/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01300	0.01200	0
10/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03800	0.03800	0
10/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.12000	0.11800	0
10/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.23000	1.22200	0
10/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.17800	2.17000	0
10/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.17200	3.16400	0
10/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.17000	4.16200	0
10/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03900	0.03900	0
10/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.12400	0.12200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.56900	0.56200	0
10/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.27400	1.26600	0
10/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.22700	2.22000	0
10/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.22200	3.21400	0
10/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.22000	4.21200	0
10/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.54400	0.53700	509
10/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03800	0.03700	0
10/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11600	0.11500	0
10/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.51900	0.51300	0
10/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.18600	1.17800	0
10/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.12900	2.12100	0
10/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.12200	3.11400	0
10/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.12000	4.11300	0
10/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03700	0.03600	0
10/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.11300	0.11200	0
10/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.49600	0.49000	0
10/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.14200	1.13400	0
10/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.07900	2.07100	0
10/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.07200	3.06400	0
10/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.07000	4.06300	0
10/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03500	0.03400	0
10/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10600	0.10500	0
10/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.45400	0.44900	0
10/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.05800	1.05100	0
10/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.98100	1.97300	0
10/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.97200	2.96500	0
10/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.97000	3.96300	0
10/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.01100	0.01000	0
10/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03400	0.03300	0
10/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.10300	0.10100	0
10/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.43600	0.43000	0
10/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.27700	1.28300	0
10/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.19200	1.19700	0
10/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.94700	0.95100	0
10/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.32000	1.32600	0
10/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.83100	0.83500	0
10/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.45100	1.45700	0
10/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02200	0.02200	0
10/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.16700	0.16700	0
10/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.68400	0.68700	0
10/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.41700	2.42400	0
10/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.35900	4.36700	0
10/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.33800	6.34600	0
10/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.33100	8.33900	0
10/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.12400	0.12400	0
10/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.58100	0.58300	0
10/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.27600	2.28300	0
10/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.21200	4.21900	0
10/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.18900	6.19700	0
10/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.18100	8.18900	0
10/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07900	0.07900	0
10/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.45400	0.45600	0
10/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.09000	2.09600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.01600	4.02400	0
10/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.99200	5.99900	0
10/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.98100	7.98900	0
10/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04900	0.04900	0
10/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.32400	0.32600	0
10/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.85700	1.86400	0
10/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.77000	3.77800	0
10/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.74300	5.75100	0
10/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.73200	7.74000	0
10/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04500	0.04500	0
10/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.30100	0.30300	0
10/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.81100	1.81800	0
10/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.72100	3.72900	0
10/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.69400	5.70100	0
10/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.68200	7.69000	0
10/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.64900	0.65200	0
10/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02400	0.02400	0
10/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.18300	0.18400	0
10/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.71900	0.72300	0
10/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.46400	2.47100	0
10/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.40800	4.41600	0
10/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.38800	6.39500	0
10/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.38100	8.38900	0
10/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01800	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.13700	0.13700	0
10/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.61400	0.61700	0
10/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.32300	2.33000	0
10/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.26100	4.26800	0
10/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.23900	6.24700	0
10/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.23100	8.23900	0
10/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02000	0.02000	0
10/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.15100	0.15200	0
10/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.37000	2.37700	0
10/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.31000	4.31700	0
10/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.28900	6.29600	0
10/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.28100	8.28900	0
10/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.11100	0.11100	0
10/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.54800	0.55000	0
10/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.22900	2.23600	0
10/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.16300	4.17000	0
10/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.14000	6.14800	0
10/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.13100	8.13900	0
10/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01200	0.01300	0
10/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09900	0.09900	0
10/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.51600	0.51800	0
10/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.18300	2.18900	0
10/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.11400	4.12100	0
10/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.09100	6.09800	0
10/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.08100	8.08900	0
10/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08800	0.08900	0
10/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.48400	0.48700	0
10/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.13600	2.14300	0
10/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.06500	4.07200	0
10/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.04100	6.04900	0
10/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.03100	8.03900	0
10/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.07200	0.07200	0
10/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.42600	0.42800	0
10/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.04300	2.05000	0
10/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.96700	3.97400	0
10/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.94200	5.95000	0
10/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.93100	7.93900	0
10/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06600	0.06600	0
10/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.39900	0.40100	0
10/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.99600	2.00300	0
10/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.91800	3.92500	0
10/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.89200	5.90000	0
10/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.88100	7.88900	0
10/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.37400	0.37500	0
10/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05400	0.05400	0
10/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.34900	0.35000	0
10/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.90400	1.91000	0
10/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.81900	3.82700	0
10/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.79300	5.80100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.78100	7.78900	0
10/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06000	0.06000	0
10/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.95000	1.95600	0
10/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.86800	3.87600	0
10/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.84300	5.85000	0
10/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.83100	7.83900	0
10/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.15230	8.14560	493
10/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03700	0.03700	0
10/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07900	0.07900	0
10/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.19400	0.19300	0
10/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.65700	0.65300	0
10/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.30100	1.29500	0
10/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.21800	2.21100	0
10/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.20700	3.20100	0
10/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.20300	4.19600	0
10/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.43600	0.43300	0
10/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01800	0.01700	0
10/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03700	0.03700	0
10/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07800	0.07700	0
10/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18900	0.18800	300
10/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.26000	1.25300	0
10/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.16900	2.16200	0
10/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.15800	3.15100	0
10/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.15300	4.14600	0
10/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03600	0.03600	0
10/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07600	0.07600	0
10/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.18500	0.18400	0
10/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.61100	0.60700	0
10/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.21900	1.21300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.12000	2.11300	0
10/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.10800	3.10100	0
10/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.10300	4.09700	0
10/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03600	0.03600	0
10/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07500	0.07500	0
10/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.18000	0.17900	0
10/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.59000	0.58600	0
10/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.17900	1.17300	0
10/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.07100	2.06400	0
10/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.05800	3.05200	0
10/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.05400	4.04700	0
10/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.63400	0.63000	0
10/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.29100	0.28900	0
10/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03800	0.03800	0
10/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.08000	0.08000	0
10/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19900	0.19800	0
10/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.68100	0.67600	0
10/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.34300	1.33700	0
10/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.26700	2.26100	0
10/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.25700	3.25000	0
10/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.25300	4.24600	0
10/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03300	0.03300	0
10/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06900	0.06900	0
10/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.16300	0.16200	0
10/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.03300	1.02700	0
10/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.88000	1.87300	0
10/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.86000	2.85300	0
10/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.85400	3.84700	0
10/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03200	0.03200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06800	0.06700	0
10/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15900	0.15800	0
10/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49700	0.49400	0
10/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.99900	0.99300	0
10/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.83300	1.82700	0
10/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.81100	2.80400	0
10/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.80400	3.79800	0
10/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02500	0.02500	0
10/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.05100	0.05100	0
10/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11300	0.11300	0
10/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31800	0.31600	0
10/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.10200	5.09600	0
10/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30900	0.30700	330
10/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.24500	0.24400	0
10/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03500	0.03500	0
10/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07400	0.07300	0
10/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17600	0.17500	0
10/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56900	0.56500	4,400
10/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.13900	1.13300	0
10/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.02200	2.01500	0
10/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.00900	3.00200	0
10/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.00400	3.99700	0
10/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07200	0.07200	0
10/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.17100	0.17100	0
10/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.55000	0.54600	0
10/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.10300	1.09700	0
10/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.97400	1.96800	0
10/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.95900	2.95200	0
10/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.95400	3.94700	0
10/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.07100	0.07000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16700	0.16600	0
10/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.53200	0.52800	0
10/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.06700	1.06100	0
10/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.92700	1.92000	0
10/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.91000	2.90300	0
10/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.90400	3.89700	0
10/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.03100	0.03100	0
10/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06500	0.06500	0
10/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.15100	0.15000	0
10/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.46500	0.46200	0
10/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.93300	0.92800	0
10/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.74100	1.73400	0
10/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.71100	2.70500	0
10/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.70500	3.69800	0
10/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01500	0.01400	0
10/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03200	0.03200	0
10/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06600	0.06600	0
10/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15500	0.15400	0
10/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.48100	0.47800	0
10/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.96500	0.96000	0
10/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.78700	1.78000	0
10/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.76100	2.75400	0
10/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.75400	3.74800	0
10/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.42200	0.41900	117
10/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.03000	0.03000	0
10/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06400	0.06300	0
10/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14700	0.14600	0
10/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.45000	0.44700	0
10/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.90200	0.89600	0
10/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.69500	1.68800	0
10/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.66200	2.65500	0
10/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.65500	3.64800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.51400	0.51100	0
10/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03900	0.03900	0
10/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08200	0.08200	0
10/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.20400	0.20300	0
10/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.70600	0.70100	0
10/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.38500	1.37900	0
10/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.31700	2.31000	0
10/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.30700	3.30000	0
10/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.30300	4.29600	0
10/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00500	0.00400	0
10/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01500	0.01400	0
10/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08300	0.08300	0
10/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.40400	0.40500	0
10/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.90200	1.90700	0
10/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.78000	3.78600	0
10/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.73700	5.74300	0
10/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.71600	7.72200	0
10/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.66200	0.66500	0
10/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.01000	0.00900	0
10/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04300	0.04200	0
10/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.25000	0.25000	0
10/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.79800	0.80100	0
10/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.49500	2.50000	0
10/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.41200	4.41700	0
10/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.37800	6.38400	0
10/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.36200	8.36800	0
10/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.87000	0.87300	0
10/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
10/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03500	0.03400	0
10/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.21300	0.21400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.72900	0.73200	0
10/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.40300	2.40800	0
10/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.31400	4.32000	0
10/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.28000	6.28600	0
10/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.26300	8.26800	0
10/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03900	0.03800	0
10/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.23100	0.23200	0
10/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.76300	0.76600	0
10/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.44900	2.45400	0
10/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.36300	4.36900	0
10/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.32900	6.33500	0
10/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.31200	8.31800	0
10/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02500	0.02400	0
10/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.16500	0.16500	0
10/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.63000	0.63200	0
10/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.26500	2.27000	0
10/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.16900	4.17400	0
10/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.13200	6.13800	0
10/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.11400	8.12000	0
10/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00600	0
10/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02200	0.02200	0
10/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.15100	0.15100	0
10/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.59800	0.60000	0
10/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.21900	2.22500	0
10/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.12000	4.12600	0
10/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.08200	6.08800	0
10/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.06400	8.07000	0
10/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02000	0.01900	0
10/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.13700	0.13700	0
10/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.56700	0.56900	0
10/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.17400	2.17900	0
10/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.07200	4.07700	0
10/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.03300	6.03900	0
10/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.59300	1.59800	0
10/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.25700	1.26100	0
10/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.21600	1.22000	0
10/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.01100	3.01700	0
10/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.94900	4.95500	0
10/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.92300	6.92900	0
10/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00900	0.00800	0
10/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03100	0.03100	0
10/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.19700	0.19700	0
10/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.69500	0.69800	0
10/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.35700	2.36200	0
10/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.26600	4.27100	0
10/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.23000	6.23600	0
10/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.21300	8.21900	0
10/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02800	0.02700	0
10/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.18100	0.18100	0
10/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.31100	2.31600	0
10/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.21700	4.22300	0
10/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.18100	6.18700	0
10/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.16300	8.16900	0
10/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
10/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.09100	0.09100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.42900	0.43000	0
10/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.94700	1.95200	0
10/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.82800	3.83400	0
10/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.78600	5.79200	0
10/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.76600	7.77200	0
10/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.33900	1.34300	0
10/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.01500	8.02100	0
10/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.48200	0.48400	0
10/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01900	0.01800	0
10/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12700	0.12700	0
10/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.53800	0.54000	0
10/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.12800	2.13300	0
10/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.02300	4.02900	0
10/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.98400	5.99000	0
10/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.96500	7.97100	0
10/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
10/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01800	0.01700	0
10/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.11700	0.11700	0
10/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.50900	0.51100	0
10/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.08300	2.08800	0
10/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.97400	3.98000	0
10/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.93400	5.94000	0
10/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.91500	7.92100	0
10/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00600	0.00500	0
10/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01700	0.01600	0
10/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10800	0.10700	0
10/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.03700	2.04200	0
10/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.92600	3.93100	0
10/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.88500	5.89100	0
10/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.86600	7.87100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.83400	0.83700	0
10/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01600	0.01500	0
10/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09900	0.09900	0
10/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.45500	0.45700	0
10/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.99200	1.99700	0
10/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.87700	3.88300	0
10/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.83500	5.84100	0
10/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.81600	7.82200	0
10/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.10060	12.10180	11,902
10/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.02700	0.03000	0
10/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.26400	0.27400	0
10/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.10600	1.10800	0
10/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.10100	2.10200	0
10/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.01900	0.02200	0
10/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.18800	0.19900	0
10/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.95900	0.96200	0
10/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.95100	1.95300	0
10/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.02100	0.02400	0
10/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.20900	0.22000	0
10/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.00800	1.01000	0
10/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.00100	2.00300	0
10/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.95100	2.95200	0
10/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.01200	0.01400	0
10/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.12100	0.13100	0
10/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.77100	0.77500	0
10/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.75200	1.75300	0
10/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.75100	2.75200	0
10/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.01700	0.01900	0
10/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.16900	0.17900	0
10/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.91200	0.91400	0
10/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.90100	1.90300	0
10/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.90100	2.90200	0
10/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.01500	0.01700	0
10/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.15100	0.16200	0
10/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.86400	0.86700	0
10/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.85200	1.85300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.85100	2.85200	0
10/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.10800	0.11700	0
10/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.72500	0.72900	0
10/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.70200	1.70300	0
10/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.70100	2.70200	0
10/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.02400	0.02700	0
10/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.23600	0.24600	0
10/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.05700	1.05900	0
10/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.05100	2.05300	0
10/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00900	0.01100	0
10/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.09600	0.10500	0
10/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.68000	0.68500	0
10/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.65200	1.65400	0
10/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.65100	2.65200	0
10/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.01300	0.01600	0
10/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.13600	0.14500	0
10/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.81700	0.82000	0
10/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.80200	1.80300	0
10/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.80100	2.80200	0
10/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.03400	0.03800	11,630
10/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.32600	0.33600	0
10/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.20500	1.20700	0
10/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.20100	2.20200	0
10/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.06100	0.06700	0
10/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.51000	0.51700	0
10/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.45300	1.45500	0
10/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.45100	2.45200	0
10/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.35100	3.35200	0
10/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.40100	3.40200	0
10/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.70100	3.70200	0
10/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.04800	0.05400	0
10/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.43200	0.44000	0
10/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.35400	1.35500	0
10/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.35100	2.35200	0
10/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.07600	0.08400	0
10/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.59300	0.59900	0
10/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.55200	1.55400	0
10/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.55100	2.55200	0
10/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.03800	0.04300	0
10/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.36000	0.36900	0
10/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.25400	1.25600	0
10/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.25100	2.25200	0
10/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.03000	0.03400	0
10/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.29400	0.30400	0
10/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.15500	1.15700	0
10/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.15100	2.15200	0
10/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.04300	0.04800	0
10/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.39500	0.40300	0
10/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.30400	1.30600	0
10/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.30100	2.30200	0
10/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00100	0.00100	11,630
10/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.05400	0.06000	0
10/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.47000	0.47700	0
10/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.40300	1.40500	0
10/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.40100	2.40200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.06800	0.07500	0
10/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.55100	0.55700	0
10/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.50300	1.50400	0
10/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.50100	2.50200	0
10/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.08600	0.09400	0
10/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.63600	0.64100	0
10/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.60200	1.60400	0
10/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.60100	2.60200	0
10/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00800	0.01000	0
10/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.50100	3.50200	0
10/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.60100	3.60200	0
10/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.55100	3.55200	0
10/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.30100	3.30200	0
10/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.20100	3.20200	0
10/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.25100	3.25200	0
10/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.15100	3.15200	0
10/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.00100	3.00200	0
10/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.05100	3.05200	0
10/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.75100	3.75200	0
10/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.15100	4.15200	0
10/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.10100	3.10200	0
10/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.10100	4.10200	0
10/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.25100	4.25200	0
10/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.05100	4.05200	0
10/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.45100	3.45200	0
10/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.95100	3.95200	0
10/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.90100	3.90200	0
10/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.65100	3.65200	0
10/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.59900	6.59800	0
10/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.59900	8.59800	0
10/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.35000	2.35000	0
10/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.34900	4.34800	0
10/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.34900	6.34800	0
10/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.34900	8.34800	0
10/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.10100	2.10000	0
10/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.09900	4.09800	0
10/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.09900	6.09800	0
10/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.09900	8.09800	0
10/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.54900	6.54800	0
10/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.54900	8.54800	0
10/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.25100	2.25000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.24900	4.24800	0
10/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.24900	6.24800	0
10/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.24900	8.24800	0
10/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.95000	2.94900	0
10/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.94900	4.94800	0
10/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.94900	6.94800	0
10/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.94900	8.94800	0
10/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.05000	3.04900	0
10/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.04900	5.04800	0
10/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.04900	7.04800	0
10/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.04900	9.04800	0
10/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.00000	2.99900	0
10/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.99900	4.99800	0
10/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.99900	6.99800	0
10/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.99900	8.99800	0
10/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.84900	6.84800	0
10/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.84900	8.84800	0
10/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.74900	6.74800	0
10/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.74900	8.74800	0
10/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.79900	6.79800	0
10/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.79900	8.79800	0
10/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.69900	6.69800	0
10/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.69900	8.69800	0
10/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.44900	6.44800	0
10/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.44900	8.44800	0
10/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.39900	6.39800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.39900	8.39800	0
10/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.49900	6.49800	0
10/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.49900	8.49800	0
10/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.40700	1.40800	0
10/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03500	0.03900	0
10/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.48500	0.49200	0
10/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.40000	2.39900	0
10/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.39900	3.39800	0
10/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.39900	4.39800	0
10/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.39900	5.39800	0
10/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.05000	0.05500	0
10/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.56700	0.57300	0
10/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.50600	1.50600	0
10/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.50000	2.49900	0
10/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.49900	3.49800	0
10/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.49900	4.49800	0
10/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.49900	5.49800	0
10/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.06900	0.07500	0
10/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.65300	0.65800	0
10/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.60500	1.60500	0
10/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.60000	2.59900	0
10/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.59900	3.59800	0
10/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.59900	4.59800	0
10/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.59900	5.59800	0
10/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09400	0.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.74200	0.74600	0
10/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.70300	1.70300	0
10/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.70000	2.69900	0
10/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.69900	3.69800	0
10/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.69900	4.69800	0
10/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.69900	5.69800	0
10/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.14300	0.15200	0
10/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.87900	0.88200	0
10/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.85200	1.85200	0
10/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.85000	2.84900	0
10/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.84900	3.84800	0
10/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.84900	4.84800	0
10/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.84900	5.84800	0
10/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.10900	0.11700	0
10/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.78700	0.79100	0
10/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.75300	1.75300	0
10/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.75000	2.74900	0
10/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.74900	3.74800	0
10/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.74900	4.74800	0
10/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.74900	5.74800	0
10/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04200	0.04700	0
10/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.52500	0.53200	0
10/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.45700	1.45700	0
10/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.45000	2.44900	0
10/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.44900	3.44800	0
10/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.44900	4.44800	0
10/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.44900	5.44800	0
10/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.08100	0.08800	0
10/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.69700	0.70200	0
10/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.64900	6.64800	0
10/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.64900	8.64800	0
10/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.30000	2.30000	0
10/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.29900	4.29800	0
10/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.29900	6.29800	0
10/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.29900	8.29800	0
10/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.65400	1.65400	0
10/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.65000	2.64900	0
10/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.64900	3.64800	0
10/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.64900	4.64800	0
10/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.64900	5.64800	0
10/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05900	0.06500	0
10/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.61000	0.61500	0
10/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.55500	1.55500	0
10/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.55000	2.54900	0
10/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.54900	3.54800	0
10/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.54900	4.54800	0
10/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.54900	5.54800	0
10/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.12500	0.13400	0
10/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.83300	0.83600	0
10/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.80300	1.80200	0
10/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.80000	2.79900	0
10/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.79900	3.79800	0
10/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.79900	4.79800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.79900	5.79800	0
10/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.95200	1.95100	0
10/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01600	0.01800	0
10/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.33500	0.34300	0
10/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.21200	1.21400	0
10/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.20100	2.20000	0
10/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.19900	3.19800	0
10/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.19900	4.19800	0
10/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.19900	5.19800	0
10/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.19900	7.19800	0
10/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.19900	9.19800	0
10/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02900	0.03300	0
10/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.44500	0.45300	0
10/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.35800	1.35900	0
10/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.34900	3.34800	0
10/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.34900	5.34800	0
10/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.34900	7.34800	0
10/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.34900	9.34800	0
10/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.44900	7.44800	0
10/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.44900	9.44800	0
10/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.49900	7.49800	0
10/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.49900	9.49800	0
10/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.64900	7.64800	0
10/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.64900	9.64800	0
10/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.74900	7.74800	0
10/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.74900	9.74800	0
10/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.79900	7.79800	0
10/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.79900	9.79800	0
10/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.84900	7.84800	0
10/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.84900	9.84800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.18500	0.19400	0
10/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.97300	0.97500	0
10/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.94900	3.94800	0
10/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.94900	5.94800	0
10/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.94900	7.94800	0
10/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.94900	9.94800	0
10/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.69900	7.69800	0
10/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.69900	9.69800	0
10/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.54900	7.54800	0
10/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.54900	9.54800	0
10/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02400	0.02700	0
10/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.40700	0.41500	0
10/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.31000	1.31000	0
10/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.29900	3.29800	0
10/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.29900	5.29800	0
10/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.29900	7.29800	0
10/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.29900	9.29800	0
10/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01300	0.01500	0
10/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.30000	0.31000	0
10/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.16400	1.16500	0
10/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.14900	3.14900	0
10/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.14900	5.14800	0
10/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.14900	7.14800	0
10/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.14900	9.14800	0
10/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.26800	0.27700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.11600	1.11700	0
10/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.09900	3.09900	0
10/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.09900	5.09800	0
10/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.09900	7.09800	0
10/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.09900	9.09800	0
10/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02000	0.02300	0
10/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.37000	0.37900	0
10/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.26100	1.26200	0
10/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.24900	3.24800	0
10/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.24900	5.24800	0
10/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.24900	7.24800	0
10/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.24900	9.24800	0
10/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.39900	7.39800	0
10/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.39900	9.39800	0
10/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.20800	0.21800	0
10/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.02000	1.02200	0
10/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.00100	2.00100	0
10/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.99900	3.99800	0
10/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.99900	5.99800	0
10/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.99900	7.99800	0
10/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.99900	9.99800	0
10/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00800	0.01000	0
10/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.23700	0.24700	0
10/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.06800	1.07000	0
10/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.05100	2.05100	0
10/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.04900	4.04800	0
10/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.04900	6.04800	0
10/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.04900	8.04800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.04900	10.04800	0
10/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.16300	0.17200	0
10/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.92600	0.92800	0
10/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.90200	1.90200	0
10/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.89900	3.89800	0
10/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.89900	5.89800	0
10/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.89900	7.89800	0
10/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.89900	9.89800	0
10/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.30230	12.30400	13,388
10/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03200	0.03400	0
10/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03600	0.03800	0
10/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.15800	0.16300	0
10/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.35200	0.35900	0
10/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.72900	1.73200	0
10/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.70900	2.71100	0
10/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.40100	0.40800	8,032

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.97200	0.97800	0
10/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.87300	1.87600	0
10/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.85800	2.86000	0
10/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.03100	0.03300	0
10/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.47900	0.48700	0
10/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.13300	1.13800	0
10/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.06700	2.06900	0
10/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.09000	1.09500	0
10/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.01800	2.02000	0
10/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.10500	0.10800	0
10/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.21500	0.22000	0
10/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.50300	0.51100	0
10/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.17700	1.18200	0
10/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.11600	2.11900	0
10/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02700	0.02800	0
10/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.03000	0.03200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03300	0.03500	0
10/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.72800	0.73500	0
10/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.54100	1.54400	0
10/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.51100	2.51300	0
10/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.15300	0.15700	0
10/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.82700	0.83400	0
10/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.68200	1.68500	0
10/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.02800	0.03000	0
10/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05600	0.05800	0
10/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.16400	0.16900	0
10/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.36800	0.37500	0
10/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.89800	0.90400	0
10/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.77700	1.78000	0
10/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.75900	2.76100	0
10/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.10200	0.10500	0
10/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01800	0.01900	0
10/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03800	0.04000	0
10/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.55400	0.56100	0
10/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.26600	1.27000	0
10/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.25200	0.25800	0
10/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.60800	0.61500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.35600	1.36000	0
10/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.31300	2.31600	0
10/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02600	0.02800	0
10/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.05000	0.05200	0
10/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.14700	0.15200	0
10/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.32300	0.33000	0
10/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.79300	0.80000	0
10/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.63500	1.63800	0
10/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.61000	2.61200	0
10/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.69600	0.70400	0
10/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.49400	1.49800	0
10/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.46200	2.46400	0
10/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01700	0.01800	0
10/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.22300	0.22900	0
10/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.52800	0.53600	0
10/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.16500	2.16800	0
10/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.03900	0.04100	0
10/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11600	0.11900	0
10/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.24200	0.24800	0
10/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.58100	0.58800	28
10/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.31100	1.31500	0
10/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.26400	2.26600	0
10/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.02100	0.02200	0
10/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.04200	0.04400	0
10/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.26300	0.26900	0
10/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.63700	0.64400	0
10/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.40200	1.40600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.36300	2.36500	0
10/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.27400	0.28000	0
10/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.66600	0.67300	0
10/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.41200	2.41400	0
10/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00900	0.01000	0
10/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02500	0.02700	0
10/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04800	0.05100	0
10/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.31000	0.31700	0
10/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.76000	0.76700	0
10/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.58800	1.59100	0
10/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.56100	2.56300	0
10/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.14200	0.14600	0
10/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01200	0.01300	0
10/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02900	0.03100	0
10/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05800	0.06000	0
10/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.17700	0.18200	0
10/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01500	0.01700	0
10/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03400	0.03600	0
10/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.07000	0.07200	0
10/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.20600	0.21200	0
10/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.05000	1.05600	0
10/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.97000	1.97200	0
10/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.95800	2.96000	0
10/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02200	0.02300	0
10/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.09100	0.09400	8,032
10/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.01100	1.01600	0
10/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.92100	1.92400	0
10/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.02000	0.02100	0
10/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.04100	0.04300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.40500	3.40700	0
10/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.06000	0.06300	0
10/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.35500	3.35700	0
10/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.25300	4.25500	0
10/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.05300	4.05500	0
10/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06500	0.06700	0
10/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.45500	3.45700	0
10/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07500	0.07800	0
10/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.65400	3.65600	0
10/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.95400	3.95600	0
10/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.90400	3.90600	0
10/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.06200	0.06500	0
10/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.07200	0.07500	0
10/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.60500	3.60600	0
10/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.55500	3.55700	0
10/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.30600	3.30800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05400	0.05600	0
10/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.20600	3.20800	0
10/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.25600	3.25800	0
10/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.05200	0.05400	0
10/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.15600	3.15800	0
10/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.00700	3.00900	0
10/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.05700	3.05900	0
10/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.08100	0.08400	0
10/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.75400	3.75600	0
10/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.10700	3.10900	0
10/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.10300	4.10500	0
10/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08400	0.08700	0
10/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.17000	0.17500	0
10/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.38400	0.39100	0
10/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.93500	0.94100	0
10/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.82500	1.82800	0
10/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.80800	2.81100	0
10/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04400	0.04600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.12800	0.13200	0
10/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.41800	0.42600	0
10/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.44800	1.45200	0
10/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.90800	2.91000	0
10/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.40300	4.40400	0
10/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.12000	0.12300	0
10/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.01000	0.01100	0
10/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03700	0.03900	0
10/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.10800	0.11200	0
10/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.33700	0.34500	0
10/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.22100	1.22600	0
10/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.66000	2.66200	0
10/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.15300	4.15500	0
10/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02700	0.02900	0
10/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.07800	0.08100	0
10/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.23200	0.23800	0
10/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.86200	0.86900	0
10/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.21500	2.21700	0
10/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.70400	3.70600	0
10/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02400	0.02600	0
10/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04700	0.04900	0
10/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.09900	0.10200	0
10/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.13700	0.14100	0
10/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.19800	0.20400	0
10/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.29700	0.30400	0
10/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.45600	0.46400	0
10/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.11200	0.11600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02300	0.02500	0
10/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04500	0.04700	0
10/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.13200	0.13700	0
10/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.19100	0.19600	0
10/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.28500	0.29200	0
10/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.43700	0.44500	0
10/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.12400	0.12800	0
10/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00700	0.00800	11,194
10/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.18400	0.18900	11,194
10/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09500	0.09800	0
10/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01500	0.01600	0
10/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.06700	0.07000	0
10/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.50500	3.50700	0
10/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01600	0.01700	0
10/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.41400	4.41300	0
10/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.40000	6.39900	0
10/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.39900	8.39700	0
10/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.56500	2.56600	0
10/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.51300	4.51200	0
10/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.50000	6.49800	0
10/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.49900	8.49700	0
10/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.14300	2.14400	0
10/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.28200	1.28500	0
10/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.20500	5.20400	0
10/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.77200	1.77400	0
10/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.48500	0.49100	0
10/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.83300	0.83800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.23900	1.24200	0
10/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.68000	1.68300	0
10/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.09300	3.09300	0
10/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.07100	4.07100	0
10/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.05600	5.05500	0
10/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.05100	6.04900	0
10/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.91000	1.91200	0
10/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.45400	0.46000	0
10/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.79500	0.80000	0
10/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.19600	1.20000	0
10/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.63500	1.63700	0
10/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.09700	2.09800	0
10/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.04500	3.04500	0
10/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.02200	4.02200	0
10/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.00700	5.00500	0
10/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.00100	5.99900	0
10/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.16000	0.16500	0
10/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.03000	1.03400	0
10/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.37600	2.37700	0
10/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.82500	3.82500	0
10/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.30400	5.30300	0
10/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.80000	6.79800	0
10/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.29900	8.29700	0
10/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06900	0.07200	0
10/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.68500	0.69100	0
10/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.95600	1.95800	0
10/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.38500	3.38500	0
10/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.85800	4.85700	0
10/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.35000	6.34900	0
10/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.84900	7.84700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.81800	1.81900	0
10/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04600	0.04800	0
10/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.51600	0.52200	0
10/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.72600	1.72800	0
10/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.14200	3.14200	0
10/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.61100	4.61000	0
10/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.10100	6.09900	0
10/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.59900	7.59700	0
10/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02300	0.02400	0
10/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.13300	0.13700	0
10/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.58200	0.58700	0
10/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.36800	1.37100	0
10/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.28200	2.28300	0
10/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.32900	2.33000	0
10/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.24900	8.24700	0
10/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.95000	6.94800	0
10/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.94800	8.94600	0
10/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.05000	7.04800	0
10/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.04800	9.04600	0
10/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.00000	6.99800	0
10/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.99800	8.99600	0
10/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.90000	2.90000	0
10/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.85000	6.84800	0
10/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.84800	8.84600	0
10/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.75000	6.74800	0
10/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.74900	8.74700	0
10/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.85200	2.85200	0
10/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.80900	4.80800	0
10/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.79800	8.79700	0
10/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.70000	6.69800	0
10/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.69900	8.69700	0
10/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.45000	6.44800	0
10/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.44900	8.44700	0
10/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.47000	2.47100	0
10/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.66000	2.66100	0
10/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.60000	6.59800	0
10/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.59900	8.59700	0
10/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.09900	8.09700	0
10/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.42300	2.42400	0
10/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.34900	8.34700	0
10/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.61300	2.61300	0
10/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.56200	4.56100	0
10/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.55000	6.54800	0
10/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.54900	8.54700	0
10/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.70800	2.70900	0
10/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.66100	4.65900	0
10/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.65000	6.64800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.64900	8.64700	0
10/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.20000	7.19800	0
10/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.19800	9.19600	0
10/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.90000	6.89800	0
10/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.89800	8.89600	0
10/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.23900	3.23900	0
10/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.21800	4.21700	0
10/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.10900	0.11200	0
10/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.18900	2.19000	0
10/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.12000	4.11900	0
10/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.10600	5.10400	0
10/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.09800	0.10200	0
10/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.25500	5.25300	0
10/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.15400	1.15800	0
10/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.51800	2.51800	0
10/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.48200	3.48200	0
10/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.46300	4.46300	0
10/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.45300	5.45200	0
10/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.32500	1.32800	0
10/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.75600	2.75600	0
10/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.72700	3.72700	0
10/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.71000	4.70900	0
10/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.70200	5.70000	0
10/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.59000	1.59200	0
10/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03600	0.03700	0
10/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.20800	0.21300	0
10/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.75800	0.76300	0
10/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.99600	2.99700	0
10/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.97300	3.97300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.95700	4.95600	0
10/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.95100	5.94900	0
10/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.26400	0.26900	0
10/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.87200	0.87600	0
10/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.05000	0.05200	0
10/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.28500	0.29000	0
10/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.91100	0.91500	0
10/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.19000	3.19000	0
10/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.16900	4.16800	0
10/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.15600	5.15400	0
10/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.15100	6.14900	0
10/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05900	0.06100	0
10/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.32900	0.33400	0
10/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.99000	0.99400	0
10/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.86400	1.86500	0
10/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.28700	3.28700	0
10/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.26700	4.26600	0
10/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.25100	6.24900	0
10/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.37600	0.38200	0
10/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.07100	1.07500	0
10/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.36500	4.36400	0
10/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.35400	5.35200	0
10/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04200	0.04400	0
10/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.24400	0.25000	0
10/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03300	0.03400	0
10/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.19100	0.19600	0
10/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.72100	0.72600	0
10/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.54500	1.54800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.94800	2.94800	0
10/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.92400	3.92400	0
10/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.90800	4.90600	0
10/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.90100	5.90000	0
10/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05400	0.05600	0
10/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.30600	0.31100	0
10/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.95000	0.95400	0
10/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.20100	6.19900	0
10/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06400	0.06600	0
10/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.35200	0.35700	0
10/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.33600	3.33600	0
10/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.31600	4.31500	0
10/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.30100	6.29900	0
10/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.05000	2.05100	0
10/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02500	0.02600	0
10/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.14600	0.15000	0
10/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.61600	0.62100	0
10/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.41200	1.41500	0
10/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.80400	2.80400	0
10/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.77600	3.77600	0
10/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.75900	4.75800	0
10/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.75200	5.75000	0
10/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.25000	7.24800	0
10/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.24800	9.24600	0
10/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.17500	0.18000	0
10/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.50100	1.50300	0
10/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.34900	7.34800	0
10/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.34800	9.34600	0
10/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.44900	7.44700	0
10/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.44800	9.44600	0
10/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03900	0.04000	0
10/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.22600	0.23100	0
10/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.53100	3.53100	0
10/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.50300	5.50200	0
10/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.49900	7.49700	0
10/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.49800	9.49600	0
10/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.67800	3.67800	0
10/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.65200	5.65100	0
10/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.64900	7.64700	0
10/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.64800	9.64600	0
10/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.69900	7.69700	0
10/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.69800	9.69600	0
10/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.87500	3.87400	0
10/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.85200	5.85000	0
10/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.84800	9.84600	0
10/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07500	0.07800	0
10/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.40100	0.40700	0
10/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.11300	1.11600	0
10/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.00300	2.00400	0
10/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.89900	7.89700	0
10/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.89800	9.89600	0
10/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08800	0.09100	0
10/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.99900	7.99700	0
10/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.99800	9.99600	0
10/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.08100	0.08400	0
10/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.42700	0.43300	0
10/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.94900	7.94700	0
10/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.94800	9.94600	0
10/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.80200	5.80000	0
10/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.79900	7.79700	0
10/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.79800	9.79600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.62900	3.62900	0
10/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.60300	5.60100	0
10/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.59800	9.59600	0
10/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02100	0.02200	0
10/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.12000	0.12400	0
10/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.54900	0.55400	0
10/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.15000	7.14800	0
10/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.14800	9.14600	0
10/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.10000	7.09800	0
10/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.09800	9.09600	0
10/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02700	0.02800	0
10/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.65000	0.65500	0
10/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.45600	1.45900	0
10/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.30000	7.29800	0
10/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.29800	9.29600	0
10/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.43400	3.43400	0
10/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.40400	5.40200	0
10/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.39900	7.39800	0
10/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.39800	9.39600	0
10/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.58000	3.58000	0
10/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.55300	5.55100	0
10/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.54900	7.54700	0
10/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.54800	9.54600	0
10/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.04900	8.04700	0
10/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.04800	10.04600	0
10/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.74900	7.74700	0
10/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.74800	9.74600	0
10/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.50360	12.50520	1,261
10/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.54900	0.59000	0
10/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.52900	0.56900	0
10/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.53200	0.57300	0
10/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.70800	0.74800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.80500	0.84400	0
10/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.77500	0.81500	0
10/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08640	0.08660	1,364
10/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00673	0.00694	0
10/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00141	0.00154	0
10/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01643	0.01663	0
10/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
10/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00501	0.00494	0
10/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00033	0.00034	0
10/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08790	0.08820	0
10/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00950	0.00975	0
10/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00459	0.00476	0
10/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01805	0.01835	0
10/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00015	0.00015	0
10/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00669	0.00656	0
10/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00160	0.00155	0
10/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.64950	10.64670	22,608
10/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.01000	0.01200	0
10/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.17800	0.18300	0
10/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	1.00300	1.00000	0
10/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	2.00000	1.99700	0
10/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	3.00000	2.99700	0
10/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
10/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.23400	0.23800	0
10/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.10100	1.09900	0
10/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.10000	2.09700	0
10/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.10000	3.09700	0
10/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.02200	0.02400	0
10/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.33300	0.33500	0
10/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.25000	1.24800	0
10/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.25000	2.24700	0
10/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.25000	3.24700	0
10/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.01900	0.02100	0
10/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.29800	0.30100	0
10/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.20100	1.19800	0
10/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.20000	2.19700	0
10/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.20000	3.19700	0
10/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.01200	0.01300	0
10/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.20500	0.20900	0
10/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.05200	1.04900	0
10/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	2.05000	2.04700	0
10/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	3.05000	3.04700	0
10/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.02500	0.02700	0
10/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.37000	0.37200	0
10/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.30000	1.29700	0
10/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.30000	2.29700	0
10/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.30000	3.29700	0
10/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.01600	0.01800	10
10/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.26500	0.26800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.15100	1.14800	0
10/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.15000	2.14700	0
10/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.15000	3.14700	0
10/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00900	0.01000	0
10/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.15700	0.16200	0
10/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.95300	0.95100	0
10/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.95000	1.94700	0
10/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.95000	2.94700	0
10/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.13800	0.14300	0
10/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.90500	0.90300	0
10/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.90000	1.89700	0
10/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.90000	2.89700	0
10/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.08000	0.08400	0
10/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.71300	0.71200	0
10/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.70000	1.69700	0
10/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.70000	2.69700	0
10/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.06900	0.07300	13,651
10/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.45000	2.44700	0
10/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.03400	0.03600	2,700
10/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.44800	0.44900	0
10/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.40000	1.39700	0
10/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.40000	2.39700	0
10/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.50000	3.49700	0
10/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.02900	0.03200	0
10/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.40800	0.41000	0
10/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.35000	1.34700	0
10/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.35000	2.34700	0
10/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.35000	3.34700	0
10/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.40000	3.39700	0
10/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.55000	3.54700	0
10/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.45000	3.44700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.66700	0.66600	0
10/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.65000	1.64700	0
10/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.65000	2.64700	0
10/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.10500	0.11000	0
10/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.80800	0.80600	0
10/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.80000	1.79700	0
10/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.80000	2.79700	0
10/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.12100	0.12500	0
10/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.85600	0.85400	0
10/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.85000	1.84700	0
10/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.85000	2.84700	0
10/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.09200	0.09600	0
10/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.76000	0.75900	0
10/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.75000	1.74700	0
10/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.75000	2.74700	0
10/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.04500	0.04800	0
10/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.53200	0.53300	0
10/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.50000	1.49700	0
10/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.50000	2.49700	0
10/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.06000	0.06400	0
10/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.62100	0.62100	0
10/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.60000	1.59700	0
10/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.60000	2.59700	0
10/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.05200	0.05600	0
10/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.57600	0.57600	0
10/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.55000	1.54700	0
10/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.55000	2.54700	0
10/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.03900	0.04200	0
10/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.49000	0.49000	0
10/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.45000	1.44700	0
10/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04100	0.04300	0
10/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.59000	0.59500	0
10/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.55300	1.55600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.55100	2.55300	0
10/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.55100	3.55300	0
10/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.55100	4.55300	0
10/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.55100	5.55300	0
10/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.02700	0.02900	0
10/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.50300	0.50900	0
10/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.45100	2.45300	0
10/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.45100	3.45300	0
10/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.45100	4.45300	0
10/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.45100	5.45300	0
10/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02200	0.02400	0
10/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.46100	0.46700	0
10/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.40400	1.40700	0
10/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.40100	2.40300	0
10/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.40100	3.40300	0
10/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.40100	4.40300	0
10/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.40100	5.40300	0
10/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.03300	0.03600	0
10/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.54600	0.55100	0
10/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.50300	1.50600	0
10/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.50100	2.50300	0
10/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.50100	3.50300	0
10/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.50100	4.50300	0
10/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.50100	5.50300	0
10/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.34300	0.34900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.25600	1.25900	0
10/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.25100	2.25400	0
10/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.25100	3.25300	0
10/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.25100	4.25300	0
10/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.25100	5.25300	0
10/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.27200	0.27800	0
10/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.15800	1.16100	0
10/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.15200	2.15400	0
10/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.15100	3.15300	0
10/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.15100	4.15300	0
10/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.15100	5.15300	0
10/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.30600	0.31300	0
10/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.20700	1.21000	0
10/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.20100	2.20400	0
10/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.20100	3.20300	0
10/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.20100	4.20300	0
10/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.20100	5.20300	0
10/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01800	0.01900	0
10/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.55100	6.55300	0
10/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.55100	8.55300	0
10/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.45100	6.45300	0
10/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.45100	8.45300	0
10/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.60100	6.60300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.60100	8.60300	0
10/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.05900	0.06300	0
10/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.68000	0.68500	0
10/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.65100	2.65300	0
10/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.65100	4.65300	0
10/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.65100	6.65300	0
10/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.65100	8.65300	0
10/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.50100	6.50300	0
10/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.50100	8.50300	0
10/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.45400	1.45600	0
10/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.04900	0.05200	0
10/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.63500	0.63900	0
10/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.60300	1.60500	0
10/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.60100	2.60300	0
10/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.60100	3.60300	0
10/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.60100	4.60300	0
10/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.60100	5.60300	0
10/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.42000	0.42600	0
10/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.35500	1.35700	0
10/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.35100	2.35300	0
10/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.35100	3.35300	0
10/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.35100	4.35300	0
10/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.35100	5.35300	0
10/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.38100	0.38700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.30500	1.30800	0
10/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.30100	2.30300	0
10/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.30100	3.30300	0
10/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.30100	4.30300	0
10/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.30100	5.30300	0
10/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.23900	0.24600	0
10/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.10900	1.11200	0
10/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.10200	2.10400	0
10/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.10100	3.10300	0
10/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.10100	4.10300	0
10/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.10100	5.10300	0
10/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.20800	0.21500	0
10/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.06000	1.06300	0
10/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.05200	2.05400	0
10/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.05100	3.05300	0
10/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.05100	4.05300	0
10/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.05100	5.05300	0
10/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.11600	0.12100	0
10/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.86700	0.87100	0
10/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.85200	1.85400	0
10/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.85100	2.85300	0
10/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.85100	3.85300	0
10/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.85100	4.85300	0
10/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.07100	0.07500	0
10/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.72600	0.73000	0
10/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.70200	1.70500	0
10/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.70100	2.70300	0
10/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.70100	3.70300	0
10/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.70100	4.70300	0
10/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.70100	6.70300	0
10/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.70100	8.70300	0
10/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.85100	6.85300	0
10/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.85100	8.85300	0
10/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.15600	0.16200	0
10/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.96300	0.96600	0
10/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	2.95100	2.95300	0
10/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	4.95100	4.95300	0
10/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	6.95100	6.95300	0
10/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	8.95100	8.95300	0
10/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.05100	7.05300	0
10/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.05100	9.05300	0
10/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.20100	7.20300	0
10/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.20100	9.20300	0
10/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.30100	7.30300	0
10/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.30100	9.30300	0
10/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.45100	7.45300	0
10/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.45100	9.45300	0
10/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.40100	7.40300	0
10/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.40100	9.40300	0
10/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.15100	7.15300	0
10/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.15100	9.15300	0
10/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.09900	0.10400	0
10/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.82000	0.82400	0
10/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.80100	2.80300	0
10/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.80100	4.80300	0
10/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.80100	6.80300	0
10/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.80100	8.80300	0
10/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.08400	0.08800	0
10/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.77300	0.77700	0
10/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.75100	2.75300	0
10/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.75100	4.75300	0
10/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.75100	6.75300	0
10/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.75100	8.75300	0
10/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.13500	0.14100	0
10/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.91500	0.91800	0
10/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.90100	2.90300	0
10/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.90100	4.90300	0
10/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.90100	6.90300	0
10/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.90100	8.90300	0
10/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	1.95200	1.95400	0
10/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.10100	7.10300	0
10/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.10100	9.10300	0
10/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.35100	7.35300	0
10/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.35100	9.35300	0
10/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.25100	7.25300	0
10/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.25100	9.25300	0
10/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00400	0.00300	0
10/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.17900	0.18600	0
10/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.01100	1.01500	0
10/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.00100	3.00300	0
10/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.00100	5.00300	0
10/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.00100	7.00300	0
10/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.00100	9.00300	0
10/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.83180	10.82930	12,958
10/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.10800	0.11200	0
10/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.13000	0.13400	0
10/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.11800	0.12200	0
10/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00300	0.00500	0
10/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.03300	0.03800	0
10/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.23500	0.23800	25
10/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.68200	0.68000	20
10/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.54900	1.54600	0
10/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.53500	2.53300	0
10/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.53200	3.53000	0
10/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.02200	0.02800	0
10/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.17300	0.17700	0
10/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.49800	0.49700	0
10/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.26200	1.25800	0
10/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.23700	2.23400	0
10/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.23300	3.23000	0
10/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01900	0.02500	0
10/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.15700	0.16100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.44600	0.44500	0
10/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.16800	1.16400	0
10/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.13800	2.13500	0
10/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.13300	3.13100	0
10/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.68400	2.68200	0
10/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.01100	0.01600	0
10/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.10300	0.10800	0
10/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.27400	0.27700	0
10/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.78900	0.78700	0
10/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.69500	1.69200	0
10/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01500	0.02000	0
10/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.35600	0.35800	0
10/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.98700	0.98500	0
10/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.94000	1.93800	0
10/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.93400	2.93100	0
10/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01400	0.01900	0
10/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.12400	0.12800	0
10/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.33800	0.34000	0
10/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.94600	0.94300	0
10/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.89100	1.88800	0
10/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.88400	2.88100	0
10/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01800	0.02400	0
10/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.15000	0.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.42100	0.42100	0
10/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.12100	1.11700	0
10/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.08800	2.08600	0
10/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.08300	3.08100	0
10/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01300	0.01800	0
10/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.32100	0.32300	0
10/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.90500	0.90300	0
10/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.84200	1.83900	0
10/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.83400	2.83100	0
10/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00300	0.00500	0
10/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.03100	0.03600	0
10/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.22300	0.22600	0
10/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.64800	0.64700	0
10/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.50100	1.49800	0
10/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.48500	2.48300	0
10/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.48200	3.48000	0
10/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02900	0.03400	0
10/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.21200	0.21500	0
10/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.61600	0.61500	0
10/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.45200	1.44900	0
10/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.43500	2.43300	0
10/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.43200	3.43000	0
10/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.02400	0.02900	0
10/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.18200	0.18600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.52600	0.52500	0
10/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.30900	1.30600	0
10/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.28600	2.28400	0
10/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.28300	3.28000	0
10/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02700	0.03200	0
10/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.20100	0.20500	0
10/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.58500	0.58400	0
10/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.40500	1.40100	0
10/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.38600	2.38300	0
10/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.38300	3.38000	0
10/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02500	0.03100	0
10/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.19100	0.19500	0
10/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.55500	0.55400	0
10/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.35700	1.35300	0
10/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.33600	2.33400	0
10/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.33300	3.33000	0
10/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01600	0.02100	0
10/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.13600	0.14000	0
10/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.37600	0.37800	29
10/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.02900	1.02700	0
10/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.98900	1.98700	0
10/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.98300	2.98100	0
10/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01700	0.02200	0
10/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.14300	0.14700	0
10/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.39800	0.39800	0
10/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.07500	1.07000	0
10/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.03900	2.03600	0
10/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	3.03300	3.03100	0
10/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.06800	7.07200	0
10/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.06800	9.07100	0
10/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04300	0.04100	0
10/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.36600	0.36900	0
10/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.11100	1.11800	0
10/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.98500	2.99300	0
10/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.97000	4.97400	0
10/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.96900	6.97200	0
10/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.96800	8.97100	0
10/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.04700	0.04800	0
10/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.39400	0.39900	0
10/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.15400	1.16100	0
10/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.03400	3.04200	0
10/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.02000	5.02400	0
10/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.01900	7.02200	0
10/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.01800	9.02100	0
10/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02500	0.02400	0
10/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.22300	0.22500	0
10/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.85900	0.86600	0
10/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.69300	2.70200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.67000	4.67500	0
10/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.66900	6.67200	0
10/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.66800	8.67100	0
10/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02300	0.02200	0
10/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.20300	0.20500	0
10/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.81900	0.82600	0
10/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.64500	2.65300	0
10/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.62000	4.62500	0
10/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.61900	6.62200	0
10/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.61800	8.62100	0
10/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02700	0.02700	0
10/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.24400	0.24600	0
10/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.90000	0.90700	0
10/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.74200	2.75000	0
10/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.72000	4.72500	0
10/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.71900	6.72200	0
10/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.71800	8.72100	0
10/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02000	0.02000	0
10/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.18400	0.18600	0
10/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.78000	0.78600	0
10/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.59700	2.60500	0
10/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.57100	4.57500	0
10/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.56900	6.57200	0
10/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.56800	8.57100	0
10/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.16600	0.16800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.74100	0.74700	0
10/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.54900	2.55700	0
10/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.52100	4.52600	0
10/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.51900	6.52200	0
10/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07300	0.07400	0
10/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.48900	0.49400	0
10/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.18100	3.18900	0
10/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.17000	5.17300	0
10/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.16800	7.17100	0
10/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.16800	9.17100	0
10/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03900	0.03800	0
10/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.33900	0.34200	0
10/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.06800	1.07500	0
10/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.93600	2.94500	0
10/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.92000	4.92400	0
10/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.91900	6.92200	0
10/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.91800	8.92100	0
10/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06400	0.06400	0
10/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.45600	0.46100	0
10/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.24200	1.24900	0
10/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.13200	3.14000	0
10/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.12000	5.12300	0
10/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.11800	7.12200	0
10/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.11800	9.12100	0
10/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.05500	0.05600	0
10/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.42400	0.42900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.08300	3.09100	0
10/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.07000	5.07400	0
10/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.10700	0.10800	0
10/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.59200	0.59800	0
10/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.42100	1.42900	0
10/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.32900	3.33700	0
10/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.31900	5.32300	0
10/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.31800	7.32100	0
10/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.31800	9.32100	0
10/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.51800	8.52100	0
10/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03600	0.03500	0
10/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.31400	0.31600	0
10/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.02500	1.03200	0
10/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.88700	2.89600	0
10/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.87000	4.87400	0
10/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.86900	6.87200	0
10/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.86800	8.87100	0
10/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03000	0.02900	0
10/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.26600	0.26800	0
10/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.94100	0.94800	0
10/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.79000	2.79900	0
10/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.77000	4.77500	0
10/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.76900	6.77200	0
10/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.76800	8.77100	0
10/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.15000	0.15100	271

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.70300	0.70900	0
10/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.50100	2.50900	0
10/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.47100	4.47600	0
10/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.46900	6.47200	0
10/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.46800	8.47100	0
10/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.28600	1.29300	0
10/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.19800	1.20500	0
10/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.37600	1.38300	0
10/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	11.00780	11.00670	500
10/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.33100	0.33500	0
10/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	0.98800	0.99300	0
10/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.18330	11.18320	155
10/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03700	0.03800	0
10/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07500	0.07600	0
10/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.15400	0.15600	0
10/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.37400	0.37800	0
10/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.64700	0.65100	0
10/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.18300	1.18600	0
10/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	2.02600	2.02700	0
10/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.99900	2.99900	0
10/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.40400	0.40800	0
10/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.17000	0.17300	0
10/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.24600	3.24600	0
10/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04300	0.04400	0
10/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.08500	0.08600	0
10/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.17700	0.18000	0
10/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.34500	3.34500	0
10/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01800	0.01900	0
10/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.04200	0.04300	0
10/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.08300	0.08500	0
10/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.17400	0.17600	0
10/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.43700	0.44100	0
10/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.77800	0.78200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.41700	1.41900	0
10/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.31500	2.31600	0
10/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.29500	3.29500	0
10/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.04100	0.04200	0
10/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.08200	0.08300	0
10/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01500	0.01600	0
10/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03700	0.03800	0
10/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.07400	0.07500	0
10/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.15100	0.15300	0
10/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.36500	0.36800	0
10/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.62800	0.63200	0
10/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.14900	1.15200	0
10/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.98000	1.98100	0
10/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.95000	2.95000	0
10/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01000	0.01100	0
10/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02900	0.03000	0
10/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05900	0.06000	0
10/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11800	0.11900	0
10/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.26300	0.26600	0
10/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.42600	0.43000	0
10/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.75400	0.75800	0
10/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.37600	1.37900	0
10/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.26700	2.26700	0
10/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.06100	0.06200	0
10/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.12200	0.12300	0
10/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.27400	0.27800	0
10/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.44900	0.45300	0
10/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.80200	0.80600	0
10/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.45700	1.46000	0
10/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.36300	2.36400	0
10/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01700	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.04000	0.04100	0
10/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.08000	0.08200	0
10/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.16700	0.16900	0
10/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.41500	0.41900	0
10/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.73100	0.73500	0
10/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.33700	1.33900	0
10/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.21800	2.21900	0
10/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.19600	3.19700	0
10/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01600	0.01700	0
10/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03900	0.04000	0
10/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07800	0.07900	0
10/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.16000	0.16200	0
10/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.39400	0.39800	0
10/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.68800	0.69200	0
10/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.25900	1.26200	0
10/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.12200	2.12300	0
10/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.09800	3.09800	0
10/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03500	0.03600	0
10/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.07000	0.07100	0
10/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.14300	0.14500	0
10/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.33900	0.34200	0
10/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.57600	0.58100	0
10/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.05200	1.05600	0
10/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.84400	1.84600	0
10/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.80200	2.80300	0
10/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03300	0.03400	0
10/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06700	0.06800	0
10/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.13500	0.13700	0
10/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.31500	0.31800	0
10/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.53000	0.53400	0
10/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.96200	0.96600	0
10/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.71200	1.71300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.65600	2.65600	0
10/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.68600	8.68600	0
10/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
10/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.07900	0.08000	0
10/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.32900	0.33300	0
10/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.89700	0.90100	0
10/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.68200	1.68500	0
10/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.50200	3.50400	0
10/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.43400	5.43500	0
10/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.40000	7.40100	0
10/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.38000	9.38000	0
10/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06100	0.06300	0
10/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.26900	0.27300	0
10/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.79300	0.79800	0
10/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.55600	1.55900	0
10/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.36000	3.36200	0
10/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.28700	5.28800	0
10/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.25200	7.25300	0
10/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.23100	9.23200	0
10/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03900	0.04000	0
10/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.17600	0.17900	0
10/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.60500	0.60900	0
10/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.31100	1.31500	0
10/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.07700	3.07900	0
10/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	4.99500	4.99600	0
10/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	6.95600	6.95700	0
10/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.93300	8.93400	0
10/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03500	0.03600	0
10/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.15400	0.15600	0
10/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.54800	0.55200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.23200	1.23600	0
10/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	2.98400	2.98600	0
10/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.89700	4.89900	0
10/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.85700	6.85800	0
10/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.83400	8.83500	0
10/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.12400	0.12700	0
10/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.46900	0.47300	0
10/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.11600	1.12000	0
10/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.94100	1.94500	0
10/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.78900	3.79000	0
10/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.72800	5.72900	0
10/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.69700	7.69800	0
10/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.67800	9.67900	0
10/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.14300	0.14600	0
10/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.52100	0.52500	0
10/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.19300	1.19700	0
10/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.03000	2.03300	0
10/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.88500	3.88600	0
10/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.82600	5.82700	0
10/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.79600	7.79700	0
10/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.77700	9.77800	0
10/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.04700	0.04800	0
10/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.21600	0.21900	0
10/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.69500	0.69900	0
10/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.43200	1.43500	0
10/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.21800	3.22000	0
10/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.14100	5.14200	0
10/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.10400	7.10500	0
10/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.08200	9.08300	0
10/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.84900	4.85000	0
10/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.80800	6.80900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.78500	8.78500	0
10/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03200	0.03300	0
10/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.13400	0.13600	0
10/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.49500	0.49900	0
10/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.15400	1.15800	0
10/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.89100	2.89300	0
10/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.80000	4.80200	0
10/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.75900	6.76000	0
10/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.73500	8.73600	0
10/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.84400	2.84700	0
10/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.75200	4.75300	0
10/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.71000	6.71100	0
10/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.93700	2.94000	0
10/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.27100	1.27500	0
10/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04300	0.04400	0
10/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.20000	0.20300	0
10/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.66400	0.66800	0
10/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.39100	1.39500	0
10/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.17100	3.17300	0
10/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.09200	5.09300	0
10/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.05400	7.05500	0
10/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.03300	9.03300	0
10/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.76270	6.74600	14,836
10/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	0.96400	0.94800	0
10/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	1.96300	1.94600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	2.96300	2.94600	0
10/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	3.96300	3.94600	0
10/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.86500	0.84900	0
10/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.86300	1.84600	0
10/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.86300	2.84600	0
10/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.86300	3.84600	0
10/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.81600	0.80000	0
10/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.81300	1.79600	0
10/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.81300	2.79600	0
10/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.81300	3.79600	0
10/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.91400	0.89800	0
10/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.91300	1.89600	0
10/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.91300	2.89600	0
10/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.91300	3.89600	0
10/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.01400	0.99700	0
10/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.01300	1.99600	0
10/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.01300	2.99600	0
10/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.01300	3.99600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.31300	1.29600	0
10/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.31300	2.29600	0
10/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.31300	3.29600	0
10/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.31300	4.29600	0
10/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.11300	1.09700	0
10/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.11300	2.09600	0
10/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.11300	3.09600	0
10/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.11300	4.09600	0
10/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.06300	1.04700	0
10/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.06300	2.04600	0
10/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.06300	3.04600	0
10/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.06300	4.04600	0
10/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.16300	1.14600	0
10/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.16300	2.14600	0
10/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.16300	3.14600	0
10/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.16300	4.14600	0
10/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.21300	1.19600	0
10/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.21300	2.19600	0
10/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.21300	3.19600	0
10/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.21300	4.19600	0
10/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.26300	1.24600	0
10/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.26300	2.24600	0
10/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.26300	3.24600	0
10/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.26300	4.24600	0
10/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.36300	1.34600	0
10/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.36300	2.34600	0
10/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.36300	3.34600	0
10/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.36300	4.34600	0
10/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.67000	0.65400	0
10/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.76700	0.75100	0
10/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.71800	0.70200	0
10/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.07100	0.06800	0
10/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.10000	0.09700	0
10/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.14000	0.13500	0
10/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.27200	0.26200	0
10/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.35100	0.33900	0
10/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.43700	0.42400	0
10/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.52800	0.51300	0
10/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.62200	0.60600	0
10/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.57400	0.55900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04100	0.04000	0
10/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.05900	0.05700	0
10/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.08400	0.08100	0
10/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.11900	0.11400	0
10/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.16900	0.16200	0
10/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.23500	0.22600	0
10/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.31000	0.30000	0
10/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.39300	0.38100	0
10/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.48200	0.46800	0
10/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.20100	0.19300	0
10/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.66300	1.64600	0
10/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.66300	2.64600	0
10/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.66300	3.64600	0
10/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.04900	0.04800	0
10/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.71300	1.69600	0
10/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.71300	2.69600	0
10/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.71300	3.69600	0
10/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.76300	1.74600	0
10/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.76300	2.74600	0
10/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.76300	3.74600	0
10/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.61300	1.59600	0
10/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.61300	2.59600	0
10/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.61300	3.59600	0
10/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02400	0.02400	0
10/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.51300	1.49600	0
10/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.51300	2.49600	0
10/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.51300	3.49600	0
10/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.51100	0.52800	0
10/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.48700	2.50400	0
10/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.48700	4.50400	0
10/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.48700	6.50400	0
10/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.48700	8.50400	0
10/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.42100	0.43800	0
10/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.38700	2.40400	0
10/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.38700	4.40400	0
10/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.38700	6.40400	0
10/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.38700	8.40400	0
10/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.23700	2.25400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.23700	4.25400	0
10/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.23700	6.25400	0
10/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.23700	8.25400	0
10/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.33600	0.35200	0
10/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.28700	2.30400	0
10/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.28700	4.30400	0
10/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.28700	6.30400	0
10/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.28700	8.30400	0
10/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.33700	2.35400	0
10/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.33700	4.35400	0
10/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.33700	6.35400	0
10/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.33700	8.35400	0
10/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.08800	0.09700	0
10/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.01900	0.02200	0
10/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.03000	0.03500	0
10/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.04700	0.05400	0
10/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.07200	0.08000	0
10/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.10600	0.11600	0
10/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.15600	0.16800	0
10/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.22100	0.23500	0
10/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.29600	0.31100	0
10/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.37800	0.39400	0
10/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.01100	0.01300	0
10/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00900	0.01000	0
10/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.01500	0.01700	0
10/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.02400	0.02800	0
10/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.03800	0.04300	0
10/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.05900	0.06600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.12700	0.13900	0
10/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.18700	0.20100	0
10/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.25800	0.27200	0
10/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.63800	1.65500	0
10/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.63700	3.65400	0
10/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.63700	5.65400	0
10/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.63700	7.65400	0
10/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.73800	1.75500	0
10/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.73700	3.75400	0
10/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.73700	5.75400	0
10/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.73700	7.75400	0
10/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.78700	1.80400	0
10/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.78700	3.80400	0
10/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.78700	5.80400	0
10/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.78700	7.80400	0
10/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.83700	1.85400	0
10/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.83700	3.85400	0
10/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.83700	5.85400	0
10/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.83700	7.85400	0
10/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.93700	1.95400	0
10/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.93700	3.95400	0
10/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.93700	5.95400	0
10/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.93700	7.95400	0
10/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.88700	1.90400	0
10/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.88700	3.90400	0
10/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.88700	5.90400	0
10/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.88700	7.90400	0
10/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.68800	1.70500	0
10/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.68700	3.70400	0
10/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.68700	5.70400	0
10/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.68700	7.70400	0
10/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.98700	2.00400	0
10/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.98700	4.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.98700	6.00400	0
10/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.98700	8.00400	0
10/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.08700	2.10400	0
10/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.08700	4.10400	0
10/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.08700	6.10400	0
10/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.08700	8.10400	0
10/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.18700	2.20400	0
10/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.18700	4.20400	0
10/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.18700	6.20400	0
10/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.18700	8.20400	0
10/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.13700	2.15400	0
10/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.13700	4.15400	0
10/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.13700	6.15400	0
10/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.13700	8.15400	0
10/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	2.03700	2.05400	0
10/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	4.03700	4.05400	0
10/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	6.03700	6.05400	0
10/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	8.03700	8.05400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.81310	6.79680	426
10/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02600	0.02500	0
10/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.38100	0.37200	0
10/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.22000	1.20400	0
10/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.21400	2.19800	0
10/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.21300	3.19700	0
10/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.21300	4.19700	0
10/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
10/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.41200	0.40200	0
10/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.27000	1.25400	0
10/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.26400	2.24700	0
10/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.26300	3.24700	0
10/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.26300	4.24700	0
10/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02900	0.02800	0
10/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.44400	0.43400	0
10/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.56300	3.54700	0
10/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01500	0.01400	0
10/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.18600	0.18200	0
10/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.79500	0.78000	0
10/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.76500	1.74900	0
10/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.76300	2.74700	0
10/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.76300	3.74700	0
10/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.13800	0.13400	0
10/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.62700	0.61400	0
10/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.56700	1.55000	0
10/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.56300	2.54700	0
10/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.75100	0.73700	0
10/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.71600	1.69900	0
10/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.71300	2.69700	0
10/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.71300	3.69700	0
10/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.20100	0.19600	0
10/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.83900	0.82400	0
10/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.81500	1.79900	0
10/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.81300	2.79700	0
10/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.81300	3.79700	0
10/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.21700	0.21100	0
10/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.88500	0.86900	0
10/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.86500	1.84900	0
10/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.86300	2.84700	0
10/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.86300	3.84700	0
10/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01200	0.01100	0
10/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14800	0.14500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.66700	0.65400	0
10/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.61600	1.60000	0
10/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.61300	2.59700	0
10/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.61300	3.59700	0
10/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.31900	1.30300	0
10/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.31400	2.29700	0
10/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.31300	3.29700	0
10/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.31300	4.29700	0
10/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.32400	0.31600	0
10/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02000	0.02000	0
10/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.25300	0.24600	0
10/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.97700	0.96100	0
10/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.96500	1.94800	0
10/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.96300	2.94700	0
10/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.96300	3.94700	0
10/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02300	0.02200	0
10/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.29700	0.29000	0
10/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.07300	1.05700	0
10/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.06400	2.04800	0
10/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.06300	3.04700	0
10/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.06300	4.04700	0
10/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.23400	0.22800	0
10/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.93100	0.91500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.91500	1.89900	0
10/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.91300	2.89700	0
10/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.91300	3.89700	0
10/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02200	0.02100	0
10/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.27300	0.26600	0
10/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.02400	1.00800	0
10/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.01400	1.99800	0
10/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.01300	2.99700	0
10/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.01300	3.99700	0
10/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02500	0.02400	0
10/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.35200	0.34300	0
10/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.17100	1.15500	0
10/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.16400	2.14800	0
10/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.16300	3.14700	0
10/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.16300	4.14700	0
10/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01300	0.01200	0
10/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.16000	0.15600	0
10/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.70900	0.69500	0
10/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.66600	1.65000	0
10/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.66300	2.64700	0
10/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.66300	3.64700	0
10/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01400	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.17200	0.16800	0
10/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.45900	0.47100	0
10/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.30100	2.31600	0
10/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.28800	4.30400	0
10/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.28700	6.30300	0
10/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.28700	8.30300	0
10/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.04600	0.04800	0
10/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.49700	0.50900	0
10/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.35000	2.36500	0
10/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.33800	4.35400	0
10/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.33700	6.35300	0
10/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.33700	8.35300	0
10/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.18900	0.19600	0
10/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.86200	1.87700	0
10/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.83800	3.85400	0
10/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.83700	5.85300	0
10/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.83700	7.85300	0
10/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.26000	0.26900	0
10/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.00900	2.02400	0
10/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.98800	4.00400	0
10/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.98700	6.00300	0
10/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.98700	8.00300	0
10/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.32100	0.33100	0
10/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.10500	2.12100	0
10/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.08800	4.10400	0
10/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.08700	6.10300	0
10/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.08700	8.10300	0
10/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.23400	0.24300	0
10/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.96000	1.97500	0
10/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.93800	3.95400	0
10/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.93700	5.95300	0
10/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.93700	7.95300	0
10/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.29000	0.29900	0
10/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.05700	2.07300	0
10/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.03800	4.05400	0
10/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.03700	6.05300	0
10/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.03700	8.05300	0
10/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.21100	0.21900	0
10/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.23700	8.25300	0
10/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.05400	0.05700	0
10/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.53500	0.54800	0
10/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.39900	2.41400	0
10/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.38800	4.40400	0
10/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.38700	6.40300	0
10/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.38700	8.40300	0
10/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.02200	0.02200	0
10/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.35400	0.36400	0
10/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.15400	2.17000	0
10/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.13800	4.15400	0
10/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.13700	6.15300	0
10/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.13700	8.15300	0
10/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.02600	0.02700	0
10/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.38800	0.39900	0
10/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.20300	2.21900	0
10/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.18800	4.20400	0
10/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.18700	6.20300	0
10/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.18700	8.20300	0
10/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.03800	0.04000	0
10/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
10/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.06400	0.06700	0
10/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.57500	0.58700	0
10/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.44800	2.46400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.43800	4.45400	0
10/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.43700	6.45300	0
10/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.43700	8.45300	0
10/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.03200	0.03300	0
10/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.42300	0.43500	0
10/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.25200	2.26700	0
10/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.23800	4.25400	0
10/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.23700	6.25300	0
10/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.13100	0.13700	0
10/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.71600	1.73100	0
10/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.68900	3.70500	0
10/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.68700	5.70300	0
10/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.68700	7.70300	0
10/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.14900	0.15500	0
10/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.76400	1.78000	0
10/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.73900	3.75500	0
10/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.73700	5.75300	0
10/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.73700	7.75300	0
10/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.16800	0.17500	0
10/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.81300	1.82800	0
10/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.78800	3.80400	0
10/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.78700	5.80300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.78700	7.80300	0
10/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.86010	6.84300	420
10/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.34200	0.33500	0
10/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.38900	0.39900	0
11/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.74390	7.75260	263,814
11/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03300	0.03600	0
11/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.51900	0.52800	0
11/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.49400	1.50300	0
11/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.49400	2.50300	0
11/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.49400	3.50300	0
11/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.75100	0.76000	0
11/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.74400	1.75300	0
11/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.74400	2.75300	0
11/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.74400	3.75300	0
11/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.69400	3.70300	0
11/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.60900	0.61800	0
11/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.59400	1.60300	0
11/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.59400	3.60300	0
11/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.09400	2.10300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.09400	3.10300	0
11/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.44400	1.45300	0
11/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.44400	2.45300	0
11/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.44400	3.45300	0
11/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.64400	3.65300	0
11/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.03900	0.04200	0
11/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.56300	0.57300	0
11/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.54400	1.55300	0
11/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.54400	2.55300	0
11/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.54400	3.55300	0
11/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02400	0.02600	0
11/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.43200	0.44100	0
11/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.39400	1.40300	0
11/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.39400	2.40300	0
11/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.39400	3.40300	0
11/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.14500	1.15300	0
11/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.14400	2.15300	0
11/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.14400	3.15300	0
11/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.35200	0.36000	100

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.29400	1.30300	0
11/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.29400	2.30300	0
11/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.29400	3.30300	0
11/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.02000	0.02200	0
11/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.39100	0.40000	0
11/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.34400	2.35300	0
11/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.34400	3.35300	0
11/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.24400	1.25300	0
11/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.24400	2.25300	0
11/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.24400	3.25300	0
11/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.19400	1.20300	0
11/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.19400	2.20300	0
11/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.19400	3.20300	0
11/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.18400	0.19100	1,147
11/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.04500	1.05400	0
11/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.04400	2.05300	0
11/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.04400	3.05300	0
11/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.15700	0.16400	4,010
11/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.99600	1.00400	0
11/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.99400	2.00300	0
11/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.99400	3.00300	0
11/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.70300	0.71200	0
11/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.69400	1.70300	0
11/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.69400	2.70300	0
11/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.11800	0.12400	9,000
11/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.89700	0.90600	0
11/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.89400	1.90300	0
11/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.89400	2.90300	0
11/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.84800	0.85700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.84400	1.85300	0
11/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.79900	0.80800	0
11/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.79400	1.80300	0
11/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.79400	2.80300	0
11/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.65600	0.66500	0
11/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.64400	1.65300	0
11/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.64400	2.65300	0
11/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.47500	0.48400	0
11/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.34400	1.35300	0
11/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.84400	2.85300	0
11/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.34400	4.35300	0
11/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.09500	1.10400	0
11/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.59400	2.60300	0
11/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.09400	4.10300	0
11/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.31400	0.32300	8,029
11/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00200	0.00200	16,483
11/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.27800	0.28600	15,890
11/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.24500	0.25200	238
11/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.21300	0.22100	279
11/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.10200	0.10700	5,000
11/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.06400	0.06800	5,000
11/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.02800	0.03000	0
11/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.08700	0.09200	0
11/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.07500	0.07900	40
11/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.04600	0.04900	279
11/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.05400	0.05800	0
11/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01500	0.01600	15,890
11/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.01000	0.01100	1
11/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
11/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
11/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
11/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.14400	4.15300	0
11/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.19400	4.20300	0
11/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.04400	4.05300	0
11/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.13600	0.14300	0
11/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.94600	0.95500	0
11/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.94400	1.95300	0
11/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.94400	2.95300	0
11/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.94400	3.95300	0
11/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.89400	3.90300	0
11/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.84400	3.85300	0
11/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.29400	4.30300	0
11/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.24400	4.25300	0
11/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.99400	4.00300	0
11/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.79400	3.80300	0
11/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.20600	8.19700	0
11/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.00600	5.99700	0
11/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.00600	7.99700	0
11/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.75600	7.74700	0
11/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.70600	7.69700	0
11/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.15600	8.14700	0
11/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.10600	6.09700	0
11/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.10600	8.09700	0
11/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00200	0.00200	12,000
11/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.19200	0.19000	0
11/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.05600	8.04700	0
11/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.95600	7.94700	0
11/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.80600	7.79700	0
11/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.85600	7.84700	0
11/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.25600	3.24700	0
11/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.69600	3.68700	0
11/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.10600	2.09700	0
11/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.55600	4.54700	0
11/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.00600	1.99700	0
11/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.20600	2.19700	0
11/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.30600	2.29700	0
11/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.40600	2.39700	0
11/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.50600	2.49700	0
11/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.60600	2.59700	0
11/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.70600	2.69700	0
11/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.80600	4.79700	0
11/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.75700	1.74800	0
11/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.35600	3.34700	0
11/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.45600	3.44700	0
11/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.55600	3.54700	0
11/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.65600	3.64700	0
11/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.75600	3.74700	0
11/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.85600	3.84700	0
11/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.95600	5.94700	0
11/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.60700	1.59800	0
11/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.10600	3.09700	0
11/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.20600	3.19700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.30600	3.29700	0
11/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.40600	3.39700	0
11/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.50600	3.49700	0
11/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.60600	3.59700	0
11/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.70600	3.69700	0
11/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.80600	5.79700	0
11/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.50700	1.49800	0
11/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.00600	2.99700	0
11/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.70600	5.69700	0
11/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.45800	1.44900	0
11/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.95600	2.94700	0
11/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.05600	3.04700	0
11/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.15600	3.14700	0
11/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.65600	5.64700	0
11/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.35800	1.34900	0
11/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.85600	2.84700	0
11/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.55600	5.54700	0
11/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.80600	3.79700	0
11/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.90600	3.89700	0
11/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.00600	3.99700	0
11/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.10600	4.09700	0
11/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.20600	6.19700	0
11/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.95600	1.94700	0
11/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.95600	3.94700	0
11/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.05600	4.04700	0
11/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.15600	6.14700	0
11/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.20600	4.19700	0
11/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.30600	4.29700	0
11/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.40600	6.39700	0
11/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.05600	2.04700	0
11/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.15600	4.14700	0
11/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.25600	6.24700	0
11/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.85600	1.84800	0
11/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.05600	6.04700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.65700	1.64800	0
11/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.55700	1.54800	0
11/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.75600	5.74700	0
11/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.06100	1.05300	0
11/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.75600	2.74700	0
11/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.45600	5.44700	0
11/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.20900	1.20100	0
11/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.90600	2.89700	0
11/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.60600	5.59700	0
11/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.85600	5.84700	0
11/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.11100	1.10200	0
11/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.80600	2.79700	0
11/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.50600	5.49700	0
11/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.25900	1.25000	0
11/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.90600	5.89700	0
11/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.01200	1.00400	0
11/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.40600	5.39700	0
11/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.86600	0.85800	0
11/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.55600	2.54700	0
11/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.65600	2.64700	0
11/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.25600	5.24700	0
11/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.81800	0.81000	0
11/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.20600	5.19700	0
11/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.72300	0.71600	0
11/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.10600	5.09700	0
11/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.77100	0.76300	0
11/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.45600	2.44700	0
11/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.15600	5.14700	0
11/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.41000	0.40500	0
11/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.15600	2.14700	0
11/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.25600	2.24700	0
11/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.35600	2.34700	0
11/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.75600	4.74700	0
11/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.45200	0.44600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.33100	0.32600	0
11/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.65600	4.64700	0
11/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.29300	0.28900	0
11/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.90600	1.89700	0
11/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.60600	4.59700	0
11/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.58400	0.57700	0
11/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.95600	4.94700	0
11/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.37000	0.36500	0
11/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.70600	4.69700	0
11/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.25800	0.25400	0
11/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.11900	0.11800	0
11/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.70700	1.69800	0
11/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.80700	1.79800	0
11/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.10100	0.09900	220
11/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.08400	0.08300	0
11/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.50600	4.49700	0
11/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.40800	1.39900	0
11/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.07000	0.07000	200
11/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.90600	4.89700	0
11/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.90600	7.89700	0
11/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.65600	7.64700	0
11/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.03100	0.03100	0
11/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.25600	4.24700	0
11/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.35600	4.34700	0
11/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.35600	5.34700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00500	0.00500	500
11/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00400	0.00400	670
11/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.16000	1.15100	0
11/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00300	0.00300	5,000
11/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.22400	0.22100	0
11/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.30800	1.30000	0
11/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.16300	0.16100	100
11/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.14000	0.13800	562
11/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.96300	0.95500	0
11/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.45600	4.44700	0
11/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.30600	5.29700	0
11/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.04700	0.04700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.67600	0.66900	0
11/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.05800	0.05700	0
11/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.03800	0.03800	0
11/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.63000	0.62300	0
11/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01900	0.02000	5,110
11/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.49500	0.48900	0
11/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.85600	4.84700	0
11/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.35600	6.34700	0
11/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.35600	8.34700	0
11/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.45600	6.44700	0
11/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.45600	8.44700	0
11/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.55600	6.54700	0
11/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.55600	8.54700	0
11/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.65600	6.64700	0
11/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.65600	8.64700	0
11/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.60600	6.59700	0
11/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.60600	8.59700	0
11/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.80600	6.79700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.80600	8.79700	0
11/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.85600	6.84700	0
11/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.85600	8.84700	0
11/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.91500	0.90700	0
11/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.90600	6.89700	0
11/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.90600	8.89700	0
11/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.70600	6.69700	0
11/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.70600	8.69700	0
11/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.40600	4.39700	0
11/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.40600	8.39700	0
11/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.30600	6.29700	0
11/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.30600	8.29700	0
11/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00700	0.00700	9,671
11/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.25600	8.24700	0
11/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02500	0.02500	0
11/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.53900	0.53300	0
11/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.50600	6.49700	0
11/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.50600	8.49700	0
11/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.75600	6.74700	0
11/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.75600	8.74700	0
11/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.87740	7.88690	39,645
11/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.18100	0.18600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.72700	3.73700	0
11/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.67700	3.68700	0
11/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01500	0.01700	0
11/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.13000	2.14000	0
11/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.12800	3.13700	0
11/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.57500	0.58500	0
11/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.43900	1.44800	0
11/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.42900	2.43800	0
11/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.42700	3.43700	0
11/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.53600	1.54600	0
11/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.52900	2.53800	0
11/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.52700	3.53700	0
11/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.71800	0.72800	0
11/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.63500	1.64500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.62700	3.63700	0
11/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.20400	0.20900	140
11/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.68000	0.69000	0
11/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.58600	1.59500	0
11/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.57800	2.58800	0
11/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.57700	3.58700	0
11/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.17100	0.17600	0
11/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12200	0.12600	0
11/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.12900	0.13300	0
11/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.19600	1.20600	0
11/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.18000	2.18900	0
11/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.17800	3.18700	0
11/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.16100	0.16600	0
11/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.54300	0.55200	100
11/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.37900	2.38900	0
11/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.37800	3.38700	0
11/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.15200	0.15700	0
11/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.51100	0.52000	0
11/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.34100	1.35100	0
11/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.32900	2.33900	0
11/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.32800	3.33700	0
11/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14400	0.14800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.29300	1.30300	0
11/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.27900	2.28900	0
11/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.27800	3.28700	0
11/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13600	0.14000	0
11/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.24400	1.25400	0
11/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.23000	2.23900	0
11/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.22800	3.23700	0
11/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11500	0.11900	0
11/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.37300	0.38100	21,795
11/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.10100	1.11100	0
11/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.08000	2.09000	0
11/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.07800	3.08700	0
11/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.34900	0.35700	450
11/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.05300	1.06300	0
11/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.03100	2.04000	0
11/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.02800	3.03700	0
11/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10400	0.10700	0
11/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.32900	0.33600	55
11/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.00800	1.01800	0
11/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.45200	0.46100	100
11/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00500	0.00500	21,978
11/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.08000	0.08300	21,978
11/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06600	0.06800	0
11/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.98100	1.99100	0
11/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.97800	2.98700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.79600	0.80600	0
11/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.73300	1.74300	0
11/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.72800	2.73800	0
11/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01800	0.01900	0
11/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08400	0.08700	0
11/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.25900	0.26500	0
11/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.83700	0.84700	0
11/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.78300	1.79200	0
11/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.77800	2.78800	0
11/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.31000	0.31700	0
11/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.96400	0.97400	0
11/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.93100	1.94100	0
11/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.92800	2.93700	0
11/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.09800	0.10200	0
11/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.10900	0.11300	0
11/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09300	0.09600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.92100	0.93100	0
11/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.88200	1.89100	0
11/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00900	0.01100	0
11/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07600	0.07900	21,795
11/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.75600	0.76600	0
11/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.68400	1.69400	0
11/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.67800	2.68800	0
11/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07300	0.07500	0
11/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.08900	0.09200	0
11/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.64400	0.65400	0
11/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.39000	1.40000	0
11/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.87800	2.88800	0
11/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.37700	4.38700	0
11/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.21600	0.22200	0
11/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.14800	1.15800	0
11/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.62800	2.63800	0
11/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.12700	4.13700	0
11/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.06900	0.07200	0
11/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.48100	0.49000	390
11/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.60900	0.61900	0
11/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.82700	3.83700	0
11/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.27700	4.28700	0
11/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.22700	4.23700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.77700	3.78700	0
11/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05300	0.05400	0
11/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05800	0.06000	0
11/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.42500	0.43300	600
11/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.05000	0.05200	0
11/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05500	0.05700	0
11/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.06000	0.06200	0
11/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.39800	0.40700	33
11/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.24400	0.25000	0
11/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01900	0.02000	0
11/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02100	0.02300	0
11/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.19200	0.19800	1,900
11/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02000	0.02200	0
11/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02300	0.02400	0
11/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.22900	0.23600	139
11/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02400	0.02500	0
11/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02700	0.02800	0
11/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.03000	0.03200	0
11/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03400	0.03500	0
11/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04300	0.04400	0
11/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04600	0.04800	0
11/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.27500	0.28100	0
11/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00300	0.00400	26,596
11/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06300	0.06500	26,596
11/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02500	0.02700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02800	0.03000	0
11/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03200	0.03300	0
11/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.04000	0.04200	0
11/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04400	0.04600	0
11/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04800	0.05000	0
11/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.29200	0.29900	0
11/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03600	0.03700	0
11/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.17700	4.18700	0
11/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.07700	4.08700	0
11/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.92700	3.93700	0
11/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.02700	4.03700	0
11/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.97700	3.98700	0
11/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.87700	3.88700	0
11/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.87800	0.88800	0
11/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.83200	1.84200	0
11/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.82800	2.83800	0
11/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.20400	0.20300	130

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.49200	1.48500	0
11/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.02100	0
11/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.58900	0.58500	0
11/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.38200	3.37300	0
11/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.37300	6.36300	0
11/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.87300	7.86300	0
11/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01300	0.01300	0
11/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.13500	3.12600	0
11/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.62500	4.61500	0
11/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.12300	6.11300	0
11/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.62300	7.61300	0
11/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.11700	0.11700	0
11/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.26200	1.25500	0
11/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.44600	1.43800	0
11/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.97800	3.96900	0
11/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07900	0.07900	0
11/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.39900	1.39200	0
11/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.33200	3.32400	0
11/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.32400	5.31400	0
11/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00500	0.00400	0
11/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.04400	0.04400	0
11/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.21600	1.20900	0
11/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.12700	4.11800	0
11/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.12400	5.11400	0
11/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.08200	1.07600	0
11/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.17100	1.16500	0
11/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.48100	3.47200	0
11/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.47600	4.46600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.47400	5.46400	0
11/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03700	0.03700	0
11/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.38300	0.38000	0
11/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.58000	3.57100	0
11/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.57400	5.56400	0
11/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00600	0.00500	0
11/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.06000	0.06000	200
11/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.48200	0.47800	0
11/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.30700	1.30000	0
11/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.74100	2.73200	0
11/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.72900	3.72000	0
11/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.72400	5.71400	0
11/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06900	0.06900	0
11/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.77900	3.77000	0
11/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.77500	4.76500	0
11/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.77400	5.76400	0
11/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.83900	2.83000	0
11/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.82900	3.82000	0
11/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.82500	4.81500	0
11/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.82400	5.81400	0
11/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.63000	3.62100	0
11/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.62400	5.61400	0
11/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.53900	1.53100	0
11/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.35300	1.34600	0
11/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.02800	4.01800	0
11/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.37600	4.36600	0
11/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.32600	4.31700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.22500	0.22400	0
11/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03100	0.03100	0
11/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.35200	0.34900	0
11/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.12700	1.12000	0
11/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.53100	3.52200	0
11/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.52400	5.51400	0
11/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00400	0.00300	0
11/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02600	0.02600	0
11/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.32200	0.32000	430
11/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02400	0.02400	0
11/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.29600	0.29400	200
11/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.03800	1.03200	0
11/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.43200	3.42300	0
11/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.42600	4.41600	0
11/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.42400	5.41400	0
11/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00200	0
11/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
11/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.90900	0.90300	0
11/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.28300	3.27400	0
11/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.27400	5.26400	0
11/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.86700	0.86100	0
11/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.23400	3.22500	0
11/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.22700	4.21700	0
11/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.22400	5.21400	0
11/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01400	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.18400	0.18300	0
11/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.82500	0.82000	0
11/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.18400	3.17500	0
11/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.17700	4.16700	0
11/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.17400	5.16400	0
11/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.16600	0.16500	0
11/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.78400	0.77900	0
11/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
11/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01900	0.01900	0
11/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.95200	0.94600	0
11/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.62300	6.61300	0
11/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.68000	3.67100	0
11/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.67300	6.66300	0
11/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.72300	6.71300	0
11/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.99500	0.98900	0
11/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.74400	0.73900	0
11/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00900	0.00800	0
11/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.10300	0.10300	0
11/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.62700	0.62200	0
11/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.92500	4.91500	0
11/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.42300	6.41300	0
11/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.09100	0.09100	0
11/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.37300	8.36300	0
11/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.47300	6.46300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.47300	8.46300	0
11/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01200	0.01100	0
11/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.14800	0.14800	0
11/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.57300	6.56300	0
11/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.57300	8.56300	0
11/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.67300	8.66300	0
11/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.62300	8.61300	0
11/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.82300	6.81300	0
11/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.82300	8.81300	0
11/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.88800	2.88000	0
11/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.87300	6.86300	0
11/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.87300	8.86300	0
11/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.93800	2.92900	0
11/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.92300	6.91300	0
11/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.92300	8.91300	0
11/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.72300	8.71300	0
11/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.42300	8.41300	0
11/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.32300	6.31300	0
11/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.32300	8.31300	0
11/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.27300	6.26300	0
11/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.27300	8.26300	0
11/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.70400	0.69900	0
11/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.05100	0.05100	0
11/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.17300	6.16300	0
11/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.17300	8.16300	0
11/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.12300	8.11300	0
11/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.02300	6.01300	0
11/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.02300	8.01300	0
11/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.62300	9.61300	0
11/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.97300	5.96300	0
11/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.97300	7.96300	0
11/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.07700	4.06800	0
11/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.07300	6.06300	0
11/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.07300	8.06300	0
11/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.92800	3.91900	0
11/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.92300	5.91300	0
11/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.92300	7.91300	0
11/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.87800	3.86900	0
11/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.87300	5.86400	0
11/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.82300	7.81300	0
11/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.15900	2.15000	0
11/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.41500	0.41200	0
11/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.87100	1.86300	0
11/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.96700	1.95900	0
11/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.06300	2.05500	0
11/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.25500	2.24600	0
11/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.35100	2.34300	0
11/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.44800	2.44000	0
11/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.52500	4.51600	0
11/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.58600	1.57800	0
11/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.27600	4.26700	0
11/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.44800	0.44400	0
11/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.91900	1.91100	0
11/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.01600	2.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.11100	2.10200	0
11/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.20700	2.19800	0
11/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.30300	2.29500	0
11/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.40000	2.39100	0
11/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.49700	2.48800	0
11/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.57500	4.56600	0
11/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.55200	0.54900	4
11/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.54600	2.53700	0
11/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.64300	2.63500	0
11/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.72500	4.71500	0
11/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.66500	0.66100	0
11/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.59400	2.58600	0
11/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.69200	2.68300	0
11/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.79000	2.78100	0
11/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.87500	4.86500	0
11/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.51700	0.51300	0
11/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.67500	4.66500	0
11/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.27100	0.27000	0
11/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.63300	1.62500	0
11/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.72800	1.72000	0
11/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.82300	1.81500	0
11/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.24800	0.24600	0
11/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.68100	1.67300	0
11/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.77600	1.76700	0
11/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.22300	6.21300	0
11/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.22300	8.21300	0
11/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.77300	7.76300	0
11/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.72300	7.71300	0
11/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.13200	0.13200	0
11/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.01180	8.01990	6,833

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03800	0.03800	0
11/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11800	0.12000	0
11/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.22000	1.23000	0
11/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.17000	2.17800	0
11/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.16400	3.17200	0
11/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.16200	4.17000	0
11/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.12100	0.12400	0
11/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.56100	0.56900	0
11/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.26500	1.27400	0
11/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.21900	2.22700	0
11/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.21300	3.22200	0
11/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.21200	4.22000	0
11/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.53600	0.54400	509
11/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03700	0.03800	0
11/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11400	0.11600	0
11/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.51200	0.51900	0
11/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.17600	1.18600	0
11/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.12000	2.12900	0
11/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.11400	3.12200	0
11/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.11200	4.12000	0
11/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03600	0.03700	0
11/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.11100	0.11300	0
11/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.48900	0.49600	0
11/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.13200	1.14200	0
11/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.07100	2.07900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.06400	3.07200	0
11/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.06200	4.07000	0
11/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03400	0.03500	0
11/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10400	0.10600	0
11/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.44800	0.45400	0
11/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.04900	1.05800	0
11/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.97300	1.98100	0
11/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.96400	2.97200	0
11/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.96200	3.97000	0
11/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03300	0.03400	0
11/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.10100	0.10300	0
11/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.42900	0.43600	0
11/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.01000	1.01900	0
11/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.92400	1.93200	0
11/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.91400	2.92300	0
11/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.91200	3.92000	0
11/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03200	0.03300	0
11/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09700	0.09900	0
11/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.41100	0.41800	0
11/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.97100	0.98100	0
11/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.87500	1.88400	0
11/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.86500	2.87300	0
11/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.86200	3.87100	0
11/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02900	0.03000	0
11/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08800	0.09000	0
11/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.86200	0.87100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.73100	1.74000	0
11/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.71500	2.72400	0
11/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.71300	3.72100	0
11/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.03000	0.03100	0
11/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09100	0.09300	0
11/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.37800	0.38400	0
11/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.89700	0.90700	0
11/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.77900	1.78800	0
11/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.76500	2.77300	0
11/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.76300	3.77100	0
11/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02700	0.02800	0
11/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08300	0.08400	0
11/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33400	0.33900	585
11/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.79400	0.80300	0
11/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.63600	1.64400	0
11/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.61600	2.62400	0
11/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.61300	3.62100	0
11/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.36300	0.36900	0
11/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.04000	0.04100	0
11/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.12900	0.13100	0
11/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.61300	0.62100	0
11/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.35600	1.36500	0
11/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.31800	2.32600	0
11/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.31300	3.32100	0
11/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.31200	4.32000	0
11/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03900	0.04000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12500	0.12700	0
11/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.58700	0.59400	0
11/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.31000	1.31900	0
11/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.26900	2.27700	0
11/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.26300	3.27200	0
11/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.26200	4.27000	0
11/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03500	0.03600	0
11/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10800	0.11000	0
11/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.46700	0.47400	0
11/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.08900	1.09900	0
11/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.02100	2.03000	0
11/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.01400	3.02200	0
11/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.01200	4.02000	0
11/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.03100	0.03200	0
11/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09400	0.09600	0
11/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39400	0.40100	0
11/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.93400	0.94400	0
11/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.82700	1.83600	0
11/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.81500	2.82300	0
11/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.81200	3.82100	0
11/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02800	0.02900	0
11/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08600	0.08700	0
11/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.34800	0.35400	3,000
11/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.82700	0.83700	0
11/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.68300	1.69200	0
11/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.66600	2.67400	0
11/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.66300	3.67100	0
11/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16800	0.17100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18700	0.19000	0
11/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.29600	0.30100	500
11/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20900	0.21200	0
11/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.26200	0.26700	3,000
11/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.19400	0.19700	0
11/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.28200	1.27700	0
11/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.19700	1.19200	0
11/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.95000	0.94700	0
11/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.32500	1.32000	0
11/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.83400	0.83100	0
11/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.45600	1.45100	0
11/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02100	0.02200	0
11/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.16500	0.16700	0
11/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.68600	0.68400	0
11/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.42400	2.41700	0
11/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.36600	4.35900	0
11/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.34600	6.33800	0
11/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.33900	8.33100	0
11/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.12200	0.12400	0
11/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.58200	0.58100	0
11/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.28200	2.27600	0
11/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.21900	4.21200	0
11/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.19700	6.18900	0
11/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.18900	8.18100	0
11/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07700	0.07900	0
11/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.45500	0.45400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.09600	2.09000	0
11/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.02300	4.01600	0
11/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.99900	5.99200	0
11/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.98900	7.98100	0
11/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04800	0.04900	0
11/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.32500	0.32400	0
11/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.86300	1.85700	0
11/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.77700	3.77000	0
11/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.75000	5.74300	0
11/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.74000	7.73200	0
11/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04400	0.04500	0
11/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.30100	0.30100	0
11/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.81700	1.81100	0
11/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.72800	3.72100	0
11/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.70100	5.69400	0
11/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.69000	7.68200	0
11/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.65100	0.64900	0
11/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02400	0.02400	0
11/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.18200	0.18300	0
11/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.72200	0.71900	0
11/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.47100	2.46400	0
11/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.41500	4.40800	0
11/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.39500	6.38800	0
11/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.38900	8.38100	0
11/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.13500	0.13700	0
11/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.61600	0.61400	0
11/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.32900	2.32300	0
11/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.26800	4.26100	0
11/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.24600	6.23900	0
11/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.23900	8.23100	0
11/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01900	0.02000	0
11/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.15000	0.15100	0
11/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.37600	2.37000	0
11/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.31700	4.31000	0
11/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.29600	6.28900	0
11/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.28900	8.28100	0
11/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.10900	0.11100	0
11/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.54900	0.54800	0
11/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.23500	2.22900	0
11/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.17000	4.16300	0
11/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.14700	6.14000	0
11/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.13900	8.13100	0
11/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09800	0.09900	0
11/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.51700	0.51600	0
11/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.18900	2.18300	0
11/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.12100	4.11400	0
11/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.09800	6.09100	0
11/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.08900	8.08100	0
11/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01100	0.01100	0
11/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08700	0.08800	0
11/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.48600	0.48400	0
11/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.14200	2.13600	0
11/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.07200	4.06500	0
11/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.04800	6.04100	0
11/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.03900	8.03100	0
11/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.07000	0.07200	0
11/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.42700	0.42600	0
11/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.04900	2.04300	0
11/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.97400	3.96700	0
11/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.94900	5.94200	0
11/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.93900	7.93100	0
11/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06400	0.06600	0
11/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.40000	0.39900	0
11/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.00200	1.99600	0
11/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.92500	3.91800	0
11/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.90000	5.89200	0
11/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.88900	7.88100	0
11/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.37400	0.37400	0
11/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05300	0.05400	0
11/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.34900	0.34900	0
11/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.90900	1.90400	0
11/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.82600	3.81900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.80000	5.79300	0
11/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.78900	7.78100	0
11/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05800	0.06000	0
11/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.95600	1.95000	0
11/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.87600	3.86800	0
11/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.85000	5.84300	0
11/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.83900	7.83100	0
11/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.14500	8.15230	493
11/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03700	0.03700	0
11/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07800	0.07900	0
11/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.19200	0.19400	0
11/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.65000	0.65700	0
11/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.29200	1.30100	0
11/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.21000	2.21800	0
11/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.20000	3.20700	0
11/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.19600	4.20300	0
11/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.43100	0.43600	0
11/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03600	0.03700	0
11/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07700	0.07800	0
11/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18700	0.18900	300
11/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.25100	1.26000	0
11/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.16100	2.16900	0
11/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.15000	3.15800	0
11/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.14600	4.15300	0
11/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01700	0.01700	0
11/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03600	0.03600	0
11/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07500	0.07600	0
11/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.18300	0.18500	0
11/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.60500	0.61100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.21000	1.21900	0
11/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.11200	2.12000	0
11/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.10000	3.10800	0
11/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.09600	4.10300	0
11/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03500	0.03600	0
11/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07400	0.07500	0
11/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17800	0.18000	0
11/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.58300	0.59000	0
11/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.17000	1.17900	0
11/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.06200	2.07100	0
11/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.05100	3.05800	0
11/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.04600	4.05400	0
11/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.62700	0.63400	0
11/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03400	0.03500	0
11/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07300	0.07400	0
11/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17400	0.17600	0
11/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56300	0.56900	4,400
11/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.13000	1.13900	0
11/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.01300	2.02200	0
11/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.00100	3.00900	0
11/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.99600	4.00400	0
11/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03400	0.03400	0
11/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07100	0.07200	0
11/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.17000	0.17100	0
11/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.54400	0.55000	0
11/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.09400	1.10300	0
11/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.96600	1.97400	0
11/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.95200	2.95900	0
11/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.94600	3.95400	0
11/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03300	0.03400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.07000	0.07100	0
11/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16500	0.16700	0
11/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.52600	0.53200	0
11/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.05800	1.06700	0
11/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.91800	1.92700	0
11/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.90200	2.91000	0
11/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.89700	3.90400	0
11/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01400	0.01400	0
11/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.03000	0.03100	0
11/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06400	0.06500	0
11/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.14900	0.15100	0
11/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.46000	0.46500	0
11/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.92400	0.93300	0
11/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.73200	1.74100	0
11/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.70400	2.71100	0
11/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.69700	3.70500	0
11/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03100	0.03200	0
11/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06500	0.06600	0
11/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15300	0.15500	0
11/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.47500	0.48100	0
11/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.95700	0.96500	0
11/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.77800	1.78700	0
11/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.75300	2.76100	0
11/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.74700	3.75400	0
11/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.41700	0.42200	117
11/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.03000	0.03000	0
11/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06300	0.06400	0
11/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14500	0.14700	0
11/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.44500	0.45000	0
11/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.89300	0.90200	0
11/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.68600	1.69500	0
11/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.65400	2.66200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.64700	3.65500	0
11/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.50800	0.51400	0
11/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01800	0.01800	0
11/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08100	0.08200	0
11/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.20200	0.20400	0
11/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.69800	0.70600	0
11/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.37600	1.38500	0
11/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.30800	2.31700	0
11/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.29900	3.30700	0
11/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.29500	4.30300	0
11/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03700	0.03800	0
11/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.08000	0.08000	0
11/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19700	0.19900	0
11/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.67400	0.68100	0
11/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.33400	1.34300	0
11/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.25900	2.26700	0
11/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.24900	3.25700	0
11/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.24600	4.25300	0
11/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03200	0.03300	0
11/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06800	0.06900	0
11/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.16100	0.16300	0
11/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.02300	1.03300	0
11/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.87100	1.88000	0
11/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.85200	2.86000	0
11/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.28700	0.29100	0
11/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.84700	3.85400	0
11/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03200	0.03200	0
11/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06700	0.06800	0
11/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15700	0.15900	0
11/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49200	0.49700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.99000	0.99900	0
11/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.82400	1.83300	0
11/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.80300	2.81100	0
11/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.79700	3.80400	0
11/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02400	0.02500	0
11/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.05000	0.05100	0
11/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11200	0.11300	0
11/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31400	0.31800	0
11/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.09500	5.10200	0
11/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30500	0.30900	330
11/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.24200	0.24500	0
11/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.59700	1.59300	0
11/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.26000	1.25700	0
11/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.21900	1.21600	0
11/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.01700	3.01100	0
11/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.95500	4.94900	0
11/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.92900	6.92300	0
11/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.03100	0
11/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.19500	0.19700	0
11/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.69700	0.69500	0
11/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.36200	2.35700	0
11/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.27200	4.26600	0
11/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.23700	6.23000	0
11/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.21900	8.21300	0
11/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.34200	1.33900	0
11/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02600	0.02800	0
11/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.17800	0.18100	0
11/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.31600	2.31100	0
11/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.22300	4.21700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.18700	6.18100	0
11/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.17000	8.16300	0
11/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08900	0.09100	0
11/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.42900	0.42900	0
11/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.95200	1.94700	0
11/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.83500	3.82800	0
11/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.79200	5.78600	0
11/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.77200	7.76600	0
11/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01500	0
11/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08100	0.08300	0
11/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.40300	0.40400	0
11/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.90700	1.90200	0
11/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.78600	3.78000	0
11/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.74300	5.73700	0
11/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.72300	7.71600	0
11/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.66300	0.66200	0
11/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04100	0.04300	0
11/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.24800	0.25000	0
11/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.80000	0.79800	0
11/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.50000	2.49500	0
11/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.41800	4.41200	0
11/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.38500	6.37800	0
11/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.36800	8.36200	0
11/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.87200	0.87000	0
11/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03300	0.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.21200	0.21300	0
11/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.73000	0.72900	0
11/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.40800	2.40300	0
11/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.32000	4.31400	0
11/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.28600	6.28000	0
11/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.26900	8.26300	0
11/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03700	0.03900	0
11/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.22900	0.23100	0
11/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.76500	0.76300	0
11/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.45400	2.44900	0
11/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.36900	4.36300	0
11/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.33500	6.32900	0
11/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.31900	8.31200	0
11/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02300	0.02500	0
11/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.16300	0.16500	0
11/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.63100	0.63000	0
11/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.27000	2.26500	0
11/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.17500	4.16900	0
11/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.13800	6.13200	0
11/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.12000	8.11400	0
11/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02100	0.02200	0
11/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14900	0.15100	0
11/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.59900	0.59800	0
11/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.22500	2.21900	0
11/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.12600	4.12000	0
11/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.08900	6.08200	0
11/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.07100	8.06400	0
11/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01800	0.02000	0
11/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.13500	0.13700	0
11/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.56800	0.56700	0
11/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.17900	2.17400	0
11/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.07800	4.07200	0
11/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.03900	6.03300	0
11/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.02100	8.01500	0
11/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.48200	0.48200	0
11/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12500	0.12700	0
11/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.53800	0.53800	0
11/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.13300	2.12800	0
11/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.02900	4.02300	0
11/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.99000	5.98400	0
11/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.97100	7.96500	0
11/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.11500	0.11700	0
11/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.51000	0.50900	0
11/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.08800	2.08300	0
11/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.98000	3.97400	0
11/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.94100	5.93400	0
11/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.92200	7.91500	0
11/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10600	0.10800	0
11/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.04200	2.03700	0
11/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.93200	3.92600	0
11/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.89100	5.88500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.87200	7.86600	0
11/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.83600	0.83400	0
11/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09700	0.09900	0
11/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.45500	0.45500	0
11/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.99700	1.99200	0
11/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.88300	3.87700	0
11/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.84200	5.83500	0
11/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.82200	7.81600	0
11/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.07870	12.10060	11,901
11/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.02100	0.02700	0
11/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.23800	0.26400	0
11/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.08400	1.10600	0
11/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.07900	2.10100	0
11/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.01500	0.01900	0
11/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.16800	0.18800	0
11/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.93800	0.95900	0
11/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.92900	1.95100	0
11/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.01700	0.02100	0
11/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.18800	0.20900	0
11/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.98600	1.00800	0
11/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.97900	2.00100	0
11/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.92900	2.95100	0
11/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00900	0.01200	0
11/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.10500	0.12100	0
11/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.74800	0.77100	0
11/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.73000	1.75200	0
11/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.72900	2.75100	0
11/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.01300	0.01700	0
11/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.14900	0.16900	0
11/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.89000	0.91200	0
11/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.87900	1.90100	0
11/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.87900	2.90100	0
11/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.01200	0.01500	0
11/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.13300	0.15100	0
11/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.84200	0.86400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.83000	1.85200	0
11/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.82900	2.85100	0
11/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00800	0.01100	0
11/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.09300	0.10800	0
11/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.70300	0.72500	0
11/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.68000	1.70200	0
11/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.67900	2.70100	0
11/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.01900	0.02400	0
11/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.21000	0.23600	0
11/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.03500	1.05700	0
11/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.02900	2.05100	0
11/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00700	0.00900	0
11/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.08200	0.09600	0
11/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.65700	0.68000	0
11/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.63000	1.65200	0
11/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.62900	2.65100	0
11/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.01000	0.01300	0
11/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.11800	0.13600	0
11/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.79500	0.81700	0
11/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.78000	1.80200	0
11/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.77900	2.80100	0
11/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.02700	0.03400	11,630
11/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.30000	0.32600	0
11/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.18300	1.20500	0
11/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.17900	2.20100	0
11/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.05000	0.06100	0
11/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.48600	0.51000	0
11/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.43100	1.45300	0
11/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.42900	2.45100	0
11/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.03900	0.04800	0
11/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.40700	0.43200	0
11/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.33100	1.35400	0
11/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.32900	2.35100	0
11/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00600	0.00800	0
11/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.06400	0.07600	0
11/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.57000	0.59300	0
11/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.53000	1.55200	0
11/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.52900	2.55100	0
11/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.03100	0.03800	0
11/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.33400	0.36000	0
11/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.23200	1.25400	0
11/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.22900	2.25100	0
11/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.32900	3.35100	0
11/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.87900	3.90100	0
11/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.62900	3.65100	0
11/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.37900	3.40100	0
11/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.67900	3.70100	0
11/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.97900	3.00100	0
11/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.02900	3.05100	0
11/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.72900	3.75100	0
11/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.12900	4.15100	0
11/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.07900	3.10100	0
11/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.07900	4.10100	0
11/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.22900	4.25100	0
11/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.02900	4.05100	0
11/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.42900	3.45100	0
11/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.92900	3.95100	0
11/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.02400	0.03000	0
11/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.26800	0.29400	0
11/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.13300	1.15500	0
11/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.12900	2.15100	0
11/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.03500	0.04300	0
11/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.37000	0.39500	0
11/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.28200	1.30400	0
11/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.27900	2.30100	0
11/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00100	0.00100	11,630
11/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00400	0.00600	0
11/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.04400	0.05400	0
11/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.44600	0.47000	0
11/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.38100	1.40300	0
11/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.37900	2.40100	0
11/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00500	0.00700	0
11/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.05700	0.06800	0
11/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.52700	0.55100	0
11/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.48100	1.50300	0
11/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.47900	2.50100	0
11/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.07300	0.08600	0
11/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.61300	0.63600	0
11/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.58000	1.60200	0
11/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.57900	2.60100	0
11/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.47900	3.50100	0
11/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.57900	3.60100	0
11/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.52900	3.55100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.27900	3.30100	0
11/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.17900	3.20100	0
11/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.22900	3.25100	0
11/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.12900	3.15100	0
11/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.87100	6.84900	0
11/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.87100	8.84900	0
11/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.77100	6.74900	0
11/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.77100	8.74900	0
11/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.82100	6.79900	0
11/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.82100	8.79900	0
11/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.72100	6.69900	0
11/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.72100	8.69900	0
11/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.47100	6.44900	0
11/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.47100	8.44900	0
11/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.42100	6.39900	0
11/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.42100	8.39900	0
11/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.52100	6.49900	0
11/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.52100	8.49900	0
11/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.42800	1.40700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03400	0.03500	0
11/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.49400	0.48500	0
11/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.42200	2.40000	0
11/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.42100	3.39900	0
11/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.42100	4.39900	0
11/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.42100	5.39900	0
11/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.04800	0.05000	0
11/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.57800	0.56700	0
11/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.52600	1.50600	0
11/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.52200	2.50000	0
11/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.52100	3.49900	0
11/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.52100	4.49900	0
11/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.52100	5.49900	0
11/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.06700	0.06900	0
11/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.66500	0.65300	0
11/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.62500	1.60500	0
11/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.62200	2.60000	0
11/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.62100	3.59900	0
11/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.62100	4.59900	0
11/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.62100	5.59900	0
11/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09100	0.09400	0
11/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.75600	0.74200	0
11/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.72400	1.70300	0
11/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.72200	2.70000	0
11/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.72100	3.69900	0
11/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.72100	4.69900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.72100	5.69900	0
11/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.13900	0.14300	0
11/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.89500	0.87900	0
11/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.87300	1.85200	0
11/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.87200	2.85000	0
11/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.87100	3.84900	0
11/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.12300	2.10100	0
11/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.12100	4.09900	0
11/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.12100	6.09900	0
11/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.12100	8.09900	0
11/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.57100	6.54900	0
11/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.57100	8.54900	0
11/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.27200	2.25100	0
11/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.27100	4.24900	0
11/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.27100	6.24900	0
11/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.27100	8.24900	0
11/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.97100	2.95000	0
11/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.97100	4.94900	0
11/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.97100	6.94900	0
11/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.97100	8.94900	0
11/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.07100	3.05000	0
11/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.07100	5.04900	0
11/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.07100	7.04900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.07100	9.04900	0
11/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.02100	3.00000	0
11/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.02100	4.99900	0
11/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.02100	6.99900	0
11/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.02100	8.99900	0
11/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.67100	6.64900	0
11/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.67100	8.64900	0
11/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.32200	2.30000	0
11/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.32100	4.29900	0
11/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.32100	6.29900	0
11/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.32100	8.29900	0
11/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.62100	6.59900	0
11/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.62100	8.59900	0
11/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.37200	2.35000	0
11/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.37100	4.34900	0
11/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.37100	6.34900	0
11/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.37100	8.34900	0
11/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.87100	4.84900	0
11/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.87100	5.84900	0
11/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.10500	0.10900	0
11/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.80200	0.78700	0
11/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.77400	1.75300	0
11/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.77200	2.75000	0
11/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.77100	3.74900	0
11/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.77100	4.74900	0
11/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.77100	5.74900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04100	0.04200	0
11/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.53500	0.52500	0
11/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.47700	1.45700	0
11/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.47200	2.45000	0
11/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.47100	3.44900	0
11/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.47100	4.44900	0
11/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.47100	5.44900	0
11/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.07800	0.08100	0
11/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.71000	0.69700	0
11/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.67500	1.65400	0
11/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.67200	2.65000	0
11/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.67100	3.64900	0
11/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.67100	4.64900	0
11/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.67100	5.64900	0
11/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05700	0.05900	0
11/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.62100	0.61000	0
11/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.57600	1.55500	0
11/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.57200	2.55000	0
11/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.57100	3.54900	0
11/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.57100	4.54900	0
11/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.57100	5.54900	0
11/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.12100	0.12500	0
11/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.84800	0.83300	0
11/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.82400	1.80300	0
11/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.82200	2.80000	0
11/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.82100	3.79900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.82100	4.79900	0
11/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.82100	5.79900	0
11/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.97300	1.95200	0
11/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.33900	0.33500	0
11/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.23100	1.21200	0
11/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.22200	2.20100	0
11/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.22100	3.19900	0
11/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.22100	4.19900	0
11/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.22100	5.19900	0
11/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.22100	7.19900	0
11/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.22100	9.19900	0
11/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02800	0.02900	0
11/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.45300	0.44500	0
11/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.37800	1.35800	0
11/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.37100	3.34900	0
11/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.37100	5.34900	0
11/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.37100	7.34900	0
11/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.37100	9.34900	0
11/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.47100	7.44900	0
11/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.47100	9.44900	0
11/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.52100	7.49900	0
11/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.52100	9.49900	0
11/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.67100	7.64900	0
11/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.67100	9.64900	0
11/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.77100	7.74900	0
11/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.77100	9.74900	0
11/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.82100	7.79900	0
11/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.82100	9.79900	0
11/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.87100	7.84900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.87100	9.84900	0
11/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.18100	0.18500	0
11/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.99000	0.97300	0
11/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.97100	3.94900	0
11/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.97100	5.94900	0
11/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.97100	7.94900	0
11/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.97100	9.94900	0
11/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.72100	7.69900	0
11/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.72100	9.69900	0
11/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.57100	7.54900	0
11/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.57100	9.54900	0
11/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02400	0.02400	0
11/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.41400	0.40700	0
11/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.32900	1.31000	0
11/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.32100	3.29900	0
11/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.32100	5.29900	0
11/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.32100	7.29900	0
11/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.32100	9.29900	0
11/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01300	0.01300	0
11/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.30400	0.30000	0
11/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.18300	1.16400	0
11/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.17100	3.14900	0
11/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.17100	5.14900	0
11/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.17100	7.14900	0
11/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.17100	9.14900	0
11/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.27000	0.26800	0
11/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.13400	1.11600	0
11/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.12100	3.09900	0
11/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.12100	5.09900	0
11/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.12100	7.09900	0
11/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.12100	9.09900	0
11/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01900	0.02000	0
11/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.37600	0.37000	0
11/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.28000	1.26100	0
11/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.27100	3.24900	0
11/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.27100	5.24900	0
11/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.27100	7.24900	0
11/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.27100	9.24900	0
11/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.42100	7.39900	0
11/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.42100	9.39900	0
11/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.20900	0.20800	0
11/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.03800	1.02000	0
11/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.02300	2.00100	0
11/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.02100	3.99900	0
11/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.02100	5.99900	0
11/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.02100	7.99900	0
11/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.02100	9.99900	0
11/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00900	0.00800	0
11/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.23900	0.23700	0
11/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.08600	1.06800	0
11/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.07300	2.05100	0
11/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.07100	4.04900	0
11/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.07100	6.04900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.07100	8.04900	0
11/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.07100	10.04900	0
11/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.15900	0.16300	0
11/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.94200	0.92600	0
11/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.92300	1.90200	0
11/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.92100	3.89900	0
11/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.92100	5.89900	0
11/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.92100	7.89900	0
11/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.92100	9.89900	0
11/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.27900	12.30230	13,388
11/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03000	0.03200	0
11/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03300	0.03600	0
11/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.15100	0.15800	0
11/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.33900	0.35200	0
11/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.70600	1.72900	0
11/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.68600	2.70900	0
11/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.38600	0.40100	8,032
11/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.95100	0.97200	0
11/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.85000	1.87300	0
11/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.83500	2.85800	0
11/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02900	0.03100	0
11/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.46000	0.47900	0
11/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.10900	1.13300	0
11/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.04400	2.06700	0
11/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.06800	1.09000	0
11/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.99500	2.01800	0
11/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.10000	0.10500	0
11/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.20500	0.21500	0
11/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.48400	0.50300	0
11/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.15300	1.17700	0
11/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.09300	2.11600	0
11/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02500	0.02700	0
11/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.02800	0.03000	0
11/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03100	0.03300	0
11/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.70700	0.72800	0
11/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.51700	1.54100	0
11/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.48700	2.51100	0
11/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.14600	0.15300	0
11/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.80600	0.82700	0
11/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.65900	1.68200	0
11/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.02600	0.02800	0
11/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05200	0.05600	0
11/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.15700	0.16400	0
11/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.35400	0.36800	0
11/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.87600	0.89800	0
11/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.75400	1.77700	0
11/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.73500	2.75900	0
11/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.09700	0.10200	0
11/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01600	0.01800	0
11/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03500	0.03800	0
11/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.53400	0.55400	0
11/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.24200	1.26600	0
11/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.24100	0.25200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.58800	0.60800	0
11/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.33200	1.35600	0
11/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.29000	2.31300	0
11/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02400	0.02600	0
11/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.04700	0.05000	0
11/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.14100	0.14700	0
11/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.31100	0.32300	0
11/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.77200	0.79300	0
11/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.61100	1.63500	0
11/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.58700	2.61000	0
11/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.67600	0.69600	0
11/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.47000	1.49400	0
11/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.43800	2.46200	0
11/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.21400	0.22300	0
11/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.50800	0.52800	0
11/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.14200	2.16500	0
11/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.03700	0.03900	0
11/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11000	0.11600	0
11/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.23200	0.24200	0
11/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.56000	0.58100	28
11/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.28700	1.31100	0
11/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.24000	2.26400	0
11/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01900	0.02100	0
11/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.03900	0.04200	0
11/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.25200	0.26300	0
11/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.61600	0.63700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.37800	1.40200	0
11/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.33900	2.36300	0
11/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.26200	0.27400	0
11/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.64500	0.66600	0
11/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.38900	2.41200	0
11/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02300	0.02500	0
11/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04500	0.04800	0
11/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.29800	0.31000	0
11/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.73900	0.76000	0
11/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.56400	1.58800	0
11/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.53700	2.56100	0
11/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.13600	0.14200	0
11/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02700	0.02900	0
11/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05400	0.05800	0
11/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.16900	0.17700	0
11/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03200	0.03400	0
11/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.06600	0.07000	0
11/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.19700	0.20600	0
11/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.02800	1.05000	0
11/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.94600	1.97000	0
11/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.93400	2.95800	0
11/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02000	0.02200	0
11/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.08600	0.09100	8,032
11/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.98900	1.01100	0
11/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.89800	1.92100	0
11/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01800	0.02000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.03800	0.04100	0
11/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08000	0.08400	0
11/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.16300	0.17000	0
11/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.36900	0.38400	0
11/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.91300	0.93500	0
11/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.80200	1.82500	0
11/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.78500	2.80800	0
11/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04100	0.04400	0
11/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.12200	0.12800	0
11/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.40300	0.41800	0
11/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.42400	1.44800	0
11/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.88400	2.90800	0
11/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.37900	4.40300	0
11/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.11400	0.12000	0
11/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03400	0.03700	0
11/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.10300	0.10800	0
11/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.32400	0.33700	0
11/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.19700	1.22100	0
11/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.63600	2.66000	0
11/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.03300	3.05700	0
11/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.07600	0.08100	0
11/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.73100	3.75400	0
11/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.08300	3.10700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.08000	4.10300	0
11/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.23000	4.25300	0
11/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.03000	4.05300	0
11/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06100	0.06500	0
11/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.43200	3.45500	0
11/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07100	0.07500	0
11/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.63100	3.65400	0
11/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.93000	3.95400	0
11/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.88100	3.90400	0
11/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.05800	0.06200	0
11/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.38200	3.40500	0
11/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01100	0.01300	0
11/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.05600	0.06000	0
11/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.33200	3.35500	0
11/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.13000	4.15300	0
11/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02600	0.02700	0
11/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.07400	0.07800	0
11/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.22200	0.23200	0
11/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.84100	0.86200	0
11/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.19100	2.21500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.68100	3.70400	0
11/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02200	0.02400	0
11/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04400	0.04700	0
11/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.09300	0.09900	0
11/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.13100	0.13700	0
11/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.19000	0.19800	0
11/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.28500	0.29700	0
11/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.44000	0.45600	0
11/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.10700	0.11200	0
11/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02100	0.02300	0
11/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04200	0.04500	0
11/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.12600	0.13200	0
11/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.18200	0.19100	0
11/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.27400	0.28500	0
11/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.42100	0.43700	0
11/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.11800	0.12400	0
11/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00600	0.00700	11,194
11/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.17600	0.18400	11,194
11/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09000	0.09500	0
11/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01300	0.01500	0
11/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.06300	0.06700	0
11/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.48200	3.50500	0
11/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.06800	0.07200	0
11/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.58100	3.60500	0
11/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.53100	3.55500	0
11/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.28200	3.30600	0
11/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05000	0.05400	0
11/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.18300	3.20600	0
11/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.23200	3.25600	0
11/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.04900	0.05200	0
11/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.13300	3.15600	0
11/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.98400	3.00700	0
11/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.07300	7.05000	0
11/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.07100	9.04800	0
11/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.02300	7.00000	0
11/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.02100	8.99800	0
11/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.92000	2.90000	0
11/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.87300	6.85000	0
11/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.87100	8.84800	0
11/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.77300	6.75000	0
11/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.77100	8.74900	0
11/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.87100	2.85200	0
11/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.83100	4.80900	0
11/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.82100	8.79800	0
11/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.72300	6.70000	0
11/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.72100	8.69900	0
11/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.47300	6.45000	0
11/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.47200	8.44900	0
11/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.48900	2.47000	0
11/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.43600	4.41400	0
11/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.42300	6.40000	0
11/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.42200	8.39900	0
11/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.58400	2.56500	0
11/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.53400	4.51300	0
11/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.52300	6.50000	0
11/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.52200	8.49900	0
11/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.16100	2.14300	0
11/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.29700	1.28200	0
11/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.22700	5.20500	0
11/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.78900	1.77200	0
11/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.49200	0.48500	0
11/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.84500	0.83300	0
11/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.25300	1.23900	0
11/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.69700	1.68000	0
11/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.11300	3.09300	0
11/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.09200	4.07100	0
11/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.07900	5.05600	0
11/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.07400	6.05100	0
11/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.92800	1.91000	0
11/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.46100	0.45400	0
11/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.80600	0.79500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.21100	1.19600	0
11/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.65200	1.63500	0
11/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.11400	2.09700	0
11/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.06500	3.04500	0
11/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.04300	4.02200	0
11/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.02900	5.00700	0
11/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.02400	6.00100	0
11/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.16200	0.16000	0
11/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.04300	1.03000	0
11/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.39500	2.37600	0
11/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.84700	3.82500	0
11/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.32700	5.30400	0
11/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.82300	6.80000	0
11/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.32200	8.29900	0
11/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.72700	2.70800	0
11/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.68200	4.66100	0
11/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.67300	6.65000	0
11/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.67100	8.64900	0
11/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.22200	7.20000	0
11/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.22100	9.19800	0
11/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.67900	2.66000	0
11/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.62300	6.60000	0
11/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.62200	8.59900	0
11/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.12200	8.09900	0
11/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.44200	2.42300	0
11/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.37200	8.34900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.63200	2.61300	0
11/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.58400	4.56200	0
11/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.57300	6.55000	0
11/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.57200	8.54900	0
11/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.34700	2.32900	0
11/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.27200	8.24900	0
11/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.97300	6.95000	0
11/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.97100	8.94800	0
11/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.92300	6.90000	0
11/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.92100	8.89800	0
11/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06800	0.06900	0
11/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.69500	0.68500	0
11/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.97400	1.95600	0
11/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.40500	3.38500	0
11/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.88000	4.85800	0
11/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.37300	6.35000	0
11/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.87200	7.84900	0
11/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.83500	1.81800	0
11/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04500	0.04600	0
11/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.52400	0.51600	0
11/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.74300	1.72600	0
11/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.16200	3.14200	0
11/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.63300	4.61100	0
11/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.12400	6.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.62200	7.59900	0
11/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02300	0.02300	0
11/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.13400	0.13300	0
11/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.59000	0.58200	0
11/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.38400	1.36800	0
11/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.30100	2.28200	0
11/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.25900	3.23900	0
11/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.23900	4.21800	0
11/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01900	0.01900	0
11/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.11000	0.10900	0
11/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.20700	2.18900	0
11/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.14100	4.12000	0
11/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.12800	5.10600	0
11/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.09900	0.09800	0
11/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.27700	5.25500	0
11/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.16800	1.15400	0
11/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.53700	2.51800	0
11/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.50300	3.48200	0
11/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.48500	4.46300	0
11/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.47600	5.45300	0
11/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.34000	1.32500	0
11/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.77500	2.75600	0
11/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.74800	3.72700	0
11/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.73200	4.71000	0
11/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.72500	5.70200	0
11/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.60700	1.59000	0
11/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03500	0.03600	0
11/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.21000	0.20800	0
11/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.76900	0.75800	0
11/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.01600	2.99600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.99400	3.97300	0
11/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.97900	4.95700	0
11/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.97400	5.95100	0
11/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
11/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.26600	0.26400	0
11/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.88300	0.87200	0
11/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04900	0.05000	0
11/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.28700	0.28500	0
11/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.92300	0.91100	0
11/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.21000	3.19000	0
11/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.19000	4.16900	0
11/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.17800	5.15600	0
11/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.17400	6.15100	0
11/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05800	0.05900	0
11/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.33100	0.32900	0
11/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.00300	0.99000	0
11/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.88100	1.86400	0
11/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.30800	3.28700	0
11/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.28800	4.26700	0
11/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.27300	6.25100	0
11/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01300	0.01300	0
11/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.37900	0.37600	0
11/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.08500	1.07100	0
11/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.38700	4.36500	0
11/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.37600	5.35400	0
11/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04100	0.04200	0
11/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.24700	0.24400	0
11/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03200	0.03300	0
11/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.19300	0.19100	0
11/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.73200	0.72100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.56200	1.54500	0
11/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.96800	2.94800	0
11/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.94500	3.92400	0
11/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.93000	4.90800	0
11/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.92400	5.90100	0
11/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
11/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05300	0.05400	0
11/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.30900	0.30600	0
11/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.96200	0.95000	0
11/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.22300	6.20100	0
11/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06300	0.06400	0
11/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.35500	0.35200	0
11/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.35600	3.33600	0
11/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.33700	4.31600	0
11/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.32300	6.30100	0
11/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.06800	2.05000	0
11/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02500	0.02500	0
11/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.14700	0.14600	0
11/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.62500	0.61600	0
11/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.42800	1.41200	0
11/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.82300	2.80400	0
11/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.79700	3.77600	0
11/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.78100	4.75900	0
11/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.77500	5.75200	0
11/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.27200	7.25000	0
11/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.27100	9.24800	0
11/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03000	0.03000	0
11/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.17700	0.17500	0
11/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.51700	1.50100	0
11/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.37200	7.34900	0
11/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.37100	9.34800	0
11/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.47200	7.44900	0
11/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.47100	9.44800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.22800	0.22600	0
11/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.55200	3.53100	0
11/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.52600	5.50300	0
11/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.52200	7.49900	0
11/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.52100	9.49800	0
11/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.69900	3.67800	0
11/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.67500	5.65200	0
11/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.67200	7.64900	0
11/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.67100	9.64800	0
11/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.72200	7.69900	0
11/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.72100	9.69800	0
11/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.89600	3.87500	0
11/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.87400	5.85200	0
11/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.87100	9.84800	0
11/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01400	0.01400	0
11/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07400	0.07500	0
11/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.40500	0.40100	0
11/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.12600	1.11300	0
11/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.02100	2.00300	0
11/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.92200	7.89900	0
11/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.92100	9.89800	0
11/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08900	0.08800	0
11/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.02200	7.99900	0
11/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.02100	9.99800	0
11/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.08000	0.08100	0
11/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.43100	0.42700	0
11/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.97200	7.94900	0
11/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.97100	9.94800	0
11/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.82400	5.80200	0
11/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.82200	7.79900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.82100	9.79800	0
11/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.65000	3.62900	0
11/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.62500	5.60300	0
11/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.62100	9.59800	0
11/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02100	0.02100	0
11/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.12200	0.12000	0
11/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.55700	0.54900	0
11/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.17200	7.15000	0
11/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.17100	9.14800	0
11/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.12300	7.10000	0
11/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.12100	9.09800	0
11/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02700	0.02700	0
11/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.66000	0.65000	0
11/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.47200	1.45600	0
11/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.32200	7.30000	0
11/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.32100	9.29800	0
11/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.45400	3.43400	0
11/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.42600	5.40400	0
11/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.42200	7.39900	0
11/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.42100	9.39800	0
11/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.60100	3.58000	0
11/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.57500	5.55300	0
11/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.57200	7.54900	0
11/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.57100	9.54800	0
11/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.07200	8.04900	0
11/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.07100	10.04800	0
11/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.77200	7.74900	0
11/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.77100	9.74800	0
11/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.48170	12.50360	1,261
11/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.53700	0.54900	0
11/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.51700	0.52900	0
11/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.52000	0.53200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.71800	0.70800	0
11/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.81500	0.80500	0
11/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.78500	0.77500	0
11/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08630	0.08640	1,364
11/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00662	0.00673	0
11/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01633	0.01643	0
11/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00134	0.00141	0
11/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00504	0.00501	0
11/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
11/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00032	0.00033	0
11/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08790	0.08790	0
11/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00948	0.00950	0
11/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00457	0.00459	0
11/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01805	0.01805	0
11/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00015	0.00015	0
11/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00667	0.00669	0
11/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00158	0.00160	0
11/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.57440	10.64950	22,569
11/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00700	0.01000	0
11/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.13900	0.17800	0
11/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.92800	1.00300	0
11/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.92400	2.00000	0
11/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.92400	3.00000	0
11/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
11/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00900	0.01400	0
11/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.18100	0.23400	0
11/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.02700	1.10100	0
11/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.02400	2.10000	0
11/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.02400	3.10000	0
11/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.01500	0.02200	0
11/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.27300	0.33300	0
11/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.17500	1.25000	0
11/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.17400	2.25000	0
11/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.17400	3.25000	0
11/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.01300	0.01900	0
11/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.24000	0.29800	0
11/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.12600	1.20100	0
11/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.12400	2.20000	0
11/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.12400	3.20000	0
11/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00800	0.01200	0
11/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.15900	0.20500	0
11/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.97700	1.05200	0
11/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.97400	2.05000	0
11/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.97400	3.05000	0
11/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.01700	0.02500	0
11/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.30700	0.37000	0
11/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.22500	1.30000	0
11/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.22400	2.30000	0
11/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.22400	3.30000	0
11/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.01100	0.01600	10

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.21000	0.26500	0
11/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.07600	1.15100	0
11/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.07400	2.15000	0
11/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.07400	3.15000	0
11/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00600	0.00900	0
11/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.12100	0.15700	0
11/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.87900	0.95300	0
11/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.87400	1.95000	0
11/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.87400	2.95000	0
11/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00500	0.00800	0
11/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.10500	0.13800	0
11/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.83100	0.90500	0
11/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.82400	1.90000	0
11/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.82400	2.90000	0
11/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.05900	0.08000	0
11/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.64100	0.71300	0
11/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.62400	1.70000	0
11/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.62400	2.70000	0
11/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.05100	0.06900	13,651
11/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.59500	0.66700	0
11/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.57400	1.65000	0
11/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.57400	2.65000	0
11/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00400	0.00600	0
11/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.07900	0.10500	0
11/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.73500	0.80800	0
11/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.72400	1.80000	0
11/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.72400	2.80000	0
11/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00400	0.00700	0
11/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.09100	0.12100	0
11/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.78300	0.85600	0
11/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.77400	1.85000	0
11/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.77400	2.85000	0
11/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.32400	3.40000	0
11/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.47400	3.55000	0
11/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.37400	3.45000	0
11/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00300	0.00500	0
11/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.06800	0.09200	0
11/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.68800	0.76000	0
11/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.67400	1.75000	0
11/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.67400	2.75000	0
11/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.03200	0.04500	0
11/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.46400	0.53200	0
11/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.42500	1.50000	0
11/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.42400	2.50000	0
11/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.04400	0.06000	0
11/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.55000	0.62100	0
11/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.52500	1.60000	0
11/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.52400	2.60000	0
11/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.03700	0.05200	0
11/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.50700	0.57600	0
11/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.47500	1.55000	0
11/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.47400	2.55000	0
11/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.02800	0.03900	0
11/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.42200	0.49000	0
11/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.37500	1.45000	0
11/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.37400	2.45000	0
11/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.02400	0.03400	2,700
11/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.38200	0.44800	0
11/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.32500	1.40000	0
11/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.32400	2.40000	0
11/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.42400	3.50000	0
11/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.02000	0.02900	0
11/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.34400	0.40800	0
11/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.27500	1.35000	0
11/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.27400	2.35000	0
11/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.27400	3.35000	0
11/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.67600	8.60100	0
11/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.07000	0.05900	0
11/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.74600	0.68000	0
11/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.72600	2.65100	0
11/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.72600	4.65100	0
11/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.72600	6.65100	0
11/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.72600	8.65100	0
11/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.57600	6.50100	0
11/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.57600	8.50100	0
11/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.52800	1.45400	0
11/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.05800	0.04900	0
11/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.70000	0.63500	0
11/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.67700	1.60300	0
11/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.67600	2.60100	0
11/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.67600	3.60100	0
11/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.67600	4.60100	0
11/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.67600	5.60100	0
11/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04800	0.04100	0
11/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.65400	0.59000	0
11/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.62700	1.55300	0
11/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.62600	2.55100	0
11/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.62600	3.55100	0
11/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.62600	4.55100	0
11/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.62600	5.55100	0
11/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03300	0.02700	0
11/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.56300	0.50300	0
11/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.52600	2.45100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.52600	3.45100	0
11/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.52600	4.45100	0
11/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.52600	5.45100	0
11/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02600	0.02200	0
11/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.52000	0.46100	0
11/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.47800	1.40400	0
11/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.47600	2.40100	0
11/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.47600	3.40100	0
11/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.47600	4.40100	0
11/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.47600	5.40100	0
11/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04000	0.03300	0
11/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.60800	0.54600	0
11/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.57800	1.50300	0
11/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.57600	2.50100	0
11/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.57600	3.50100	0
11/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.57600	4.50100	0
11/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.57600	5.50100	0
11/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01400	0.01100	0
11/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.39400	0.34300	0
11/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.32900	1.25600	0
11/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.32600	2.25100	0
11/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.62600	6.55100	0
11/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.62600	8.55100	0
11/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.52600	6.45100	0
11/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.52600	8.45100	0
11/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.67600	6.60100	0
11/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.32600	3.25100	0
11/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.32600	4.25100	0
11/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.32600	5.25100	0
11/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00900	0.00700	0
11/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.31700	0.27200	0
11/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.23000	1.15800	0
11/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.22600	2.15200	0
11/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.22600	3.15100	0
11/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.22600	4.15100	0
11/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.22600	5.15100	0
11/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01100	0.00900	0
11/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.35500	0.30600	0
11/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.28000	1.20700	0
11/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.27600	2.20100	0
11/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.27600	3.20100	0
11/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.27600	4.20100	0
11/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.27600	5.20100	0
11/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02100	0.01800	0
11/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.47700	0.42000	0
11/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.42900	1.35500	0
11/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.42600	2.35100	0
11/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.42600	3.35100	0
11/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.42600	4.35100	0
11/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.42600	5.35100	0
11/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01700	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.43500	0.38100	0
11/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.37900	1.30500	0
11/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.37600	2.30100	0
11/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.37600	3.30100	0
11/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.37600	4.30100	0
11/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.37600	5.30100	0
11/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00700	0.00600	0
11/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.28100	0.23900	0
11/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.18100	1.10900	0
11/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.17600	2.10200	0
11/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.17600	3.10100	0
11/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.17600	4.10100	0
11/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.17600	5.10100	0
11/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00500	0.00400	0
11/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.24700	0.20800	0
11/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.13200	1.06000	0
11/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.12600	2.05200	0
11/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.12600	3.05100	0
11/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.12600	4.05100	0
11/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.12600	5.05100	0
11/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.13600	0.11600	0
11/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.93700	0.86700	0
11/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.92700	1.85200	0
11/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.92600	2.85100	0
11/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.92600	3.85100	0
11/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.92600	4.85100	0
11/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.08300	0.07100	0
11/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.79300	0.72600	0
11/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.77700	1.70200	0
11/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.77600	2.70100	0
11/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.77600	3.70100	0
11/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.77600	4.70100	0
11/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.77600	6.70100	0
11/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.77600	8.70100	0
11/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.92600	6.85100	0
11/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.92600	8.85100	0
11/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.18500	0.15600	0
11/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.03400	0.96300	0
11/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.02600	2.95100	0
11/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.02600	4.95100	0
11/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.02600	6.95100	0
11/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.02600	8.95100	0
11/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.12600	7.05100	0
11/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.12600	9.05100	0
11/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.27600	7.20100	0
11/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.27600	9.20100	0
11/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.37600	7.30100	0
11/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.37600	9.30100	0
11/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.52600	7.45100	0
11/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.52600	9.45100	0
11/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.47600	7.40100	0
11/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.47600	9.40100	0
11/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.22600	7.15100	0
11/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.22600	9.15100	0
11/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.11600	0.09900	0
11/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.88900	0.82000	0
11/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.87600	2.80100	0
11/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.87600	4.80100	0
11/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.87600	6.80100	0
11/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.87600	8.80100	0
11/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.09900	0.08400	0
11/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.84100	0.77300	0
11/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.82600	2.75100	0
11/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.82600	4.75100	0
11/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.82600	6.75100	0
11/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.82600	8.75100	0
11/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00300	0.00200	0
11/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.15700	0.13500	0
11/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.98500	0.91500	0
11/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.97600	2.90100	0
11/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.97600	4.90100	0
11/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.97600	6.90100	0
11/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.97600	8.90100	0
11/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.02700	1.95200	0
11/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.17600	7.10100	0
11/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.17600	9.10100	0
11/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.42600	7.35100	0
11/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.42600	9.35100	0
11/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.32600	7.25100	0
11/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.32600	9.25100	0
11/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.21500	0.17900	0
11/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.08300	1.01100	0
11/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.07600	3.00100	0
11/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.07600	5.00100	0
11/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.07600	7.00100	0
11/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.07600	9.00100	0
11/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.75460	10.83180	12,958
11/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.09900	0.10800	0
11/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.11800	0.13000	0
11/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.10800	0.11800	0
11/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.02900	0.03300	0
11/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.21300	0.23500	25
11/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.62700	0.68200	20
11/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.47300	1.54900	0
11/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.45800	2.53500	0
11/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.45500	3.53200	0
11/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01900	0.02200	0
11/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.15800	0.17300	0
11/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.45200	0.49800	0
11/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.18700	1.26200	0
11/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.16000	2.23700	0
11/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.15600	3.23300	0
11/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01700	0.01900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.14300	0.15700	0
11/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.40300	0.44600	0
11/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.09300	1.16800	0
11/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.06100	2.13800	0
11/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.05600	3.13300	0
11/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02700	0.03100	0
11/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.20200	0.22300	0
11/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.59500	0.64800	0
11/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.42500	1.50100	0
11/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.40800	2.48500	0
11/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.40500	3.48200	0
11/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02500	0.02900	0
11/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.19200	0.21200	0
11/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.56400	0.61600	0
11/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.37700	1.45200	0
11/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.35900	2.43500	0
11/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.35500	3.43200	0
11/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.02000	0.02400	0
11/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.16600	0.18200	0
11/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.47900	0.52600	0
11/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.23400	1.30900	0
11/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.21000	2.28600	0
11/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.20600	3.28300	0
11/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02300	0.02700	0
11/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.18300	0.20100	0
11/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.53400	0.58500	0
11/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.32900	1.40500	0
11/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.30900	2.38600	0
11/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.30500	3.38300	0
11/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02200	0.02500	0
11/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.17400	0.19100	0
11/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.50600	0.55500	0
11/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.28100	1.35700	0
11/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.25900	2.33600	0
11/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.25500	3.33300	0
11/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01400	0.01600	0
11/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.12400	0.13600	0
11/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.34200	0.37600	29
11/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.96200	1.02900	0
11/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.91300	1.98900	0
11/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.90600	2.98300	0
11/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01500	0.01700	0
11/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.13000	0.14300	0
11/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.36100	0.39800	0
11/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.00400	1.07500	0
11/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.96200	2.03900	0
11/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.95600	3.03300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01300	0.01500	0
11/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.32400	0.35600	0
11/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.92100	0.98700	0
11/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.86400	1.94000	0
11/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.85600	2.93400	0
11/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01200	0.01400	0
11/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.11300	0.12400	0
11/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.30800	0.33800	0
11/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.88000	0.94600	0
11/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.81400	1.89100	0
11/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.80700	2.88400	0
11/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.60700	2.68400	0
11/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00900	0.01100	0
11/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.09400	0.10300	0
11/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.24900	0.27400	0
11/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.72900	0.78900	0
11/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.61900	1.69500	0
11/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01600	0.01800	0
11/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.13600	0.15000	0
11/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.38100	0.42100	0
11/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.04700	1.12100	0
11/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.01100	2.08800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.00600	3.08300	0
11/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01100	0.01300	0
11/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.29200	0.32100	0
11/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.84100	0.90500	0
11/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.76500	1.84200	0
11/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.75700	2.83400	0
11/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
11/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.08600	0.07300	0
11/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.53700	0.48900	0
11/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.25600	3.18100	0
11/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.24600	5.17000	0
11/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.24500	7.16800	0
11/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.24500	9.16800	0
11/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04200	0.03900	0
11/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.37600	0.33900	0
11/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.13100	1.06800	0
11/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.01100	2.93600	0
11/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.99700	4.92000	0
11/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.99500	6.91900	0
11/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
11/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.12400	0.10700	0
11/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.64400	0.59200	0
11/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.48900	1.42100	0
11/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.40400	3.32900	0
11/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.39600	5.31900	0
11/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.39500	7.31800	0
11/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.39500	9.31800	0
11/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.99500	8.91800	0
11/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.07500	0.06400	0
11/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.50300	0.45600	0
11/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.30800	1.24200	0
11/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.20700	3.13200	0
11/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.19600	5.12000	0
11/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.19500	7.11800	0
11/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.19500	9.11800	0
11/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00800	0
11/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.06600	0.05500	0
11/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.46900	0.42400	0
11/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.15800	3.08300	0
11/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.14700	5.07000	0
11/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.14500	7.06800	0
11/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.14500	9.06800	0
11/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04900	0.04300	0
11/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.40600	0.36600	0
11/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.17500	1.11100	0
11/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.06000	2.98500	0
11/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.04700	4.97000	0
11/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.04500	6.96900	0
11/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.04500	8.96800	0
11/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00700	0
11/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05700	0.04700	0
11/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.43700	0.39400	0
11/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.21900	1.15400	0
11/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.10900	3.03400	0
11/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.09700	5.02000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.09500	7.01900	0
11/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.09500	9.01800	0
11/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02600	0.02500	0
11/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.25100	0.22300	0
11/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.91900	0.85900	0
11/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.76700	2.69300	0
11/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.74700	4.67000	0
11/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.74600	6.66900	0
11/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.74500	8.66800	0
11/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02400	0.02300	0
11/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.22900	0.20300	0
11/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.87800	0.81900	0
11/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.71800	2.64500	0
11/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.69700	4.62000	0
11/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.69600	6.61900	0
11/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.69500	8.61800	0
11/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00400	0
11/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02900	0.02700	0
11/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.27400	0.24400	0
11/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.96100	0.90000	0
11/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.81500	2.74200	0
11/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.79700	4.72000	0
11/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.79600	6.71900	0
11/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.79500	8.71800	0
11/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00300	0
11/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02200	0.02000	0
11/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.20900	0.18400	0
11/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.83700	0.78000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.67000	2.59700	0
11/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.64700	4.57100	0
11/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.64600	6.56900	0
11/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.64500	8.56800	0
11/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02000	0.01900	0
11/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.19000	0.16600	0
11/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.79700	0.74100	0
11/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.62200	2.54900	0
11/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.59700	4.52100	0
11/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.59600	6.51900	0
11/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.59500	8.51800	0
11/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03800	0.03600	0
11/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.34800	0.31400	0
11/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.08800	1.02500	0
11/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.96200	2.88700	0
11/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.94700	4.87000	0
11/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.94500	6.86900	0
11/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.94500	8.86800	0
11/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03200	0.03000	0
11/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.29700	0.26600	0
11/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.00300	0.94100	0
11/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.86400	2.79000	0
11/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.84700	4.77000	0
11/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.84600	6.76900	0
11/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.84500	8.76800	0
11/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01800	0.01700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.17200	0.15000	271
11/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.75800	0.70300	0
11/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.57400	2.50100	0
11/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.54700	4.47100	0
11/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.54600	6.46900	0
11/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.54500	8.46800	0
11/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.35300	1.28600	0
11/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.26300	1.19800	0
11/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.44400	1.37600	0
11/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.93180	11.00780	500
11/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.31200	0.33100	0
11/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.04500	0.98800	0
11/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.10720	11.18330	155
11/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01400	0.01600	0
11/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03500	0.03700	0
11/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.07200	0.07500	0
11/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14700	0.15400	0
11/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.35600	0.37400	0
11/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.61300	0.64700	0
11/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.12800	1.18300	0
11/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.95400	2.02600	0
11/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.92300	2.99900	0
11/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.38400	0.40400	0
11/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03500	0.03700	0
11/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.07100	0.07400	0
11/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.14500	0.15100	0
11/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.34700	0.36500	0
11/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.59600	0.62800	0
11/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.09500	1.14900	0
11/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.90800	1.98000	0
11/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.87400	2.95000	0
11/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.01000	0.01000	0
11/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02700	0.02900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05600	0.05900	0
11/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11300	0.11800	0
11/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.25100	0.26300	0
11/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.40500	0.42600	0
11/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.71400	0.75400	0
11/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.14200	2.21800	0
11/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.69200	0.73100	0
11/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.27200	1.33700	0
11/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.31100	1.37600	0
11/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.19100	2.26700	0
11/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02800	0.03000	0
11/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05800	0.06100	0
11/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.11700	0.12200	0
11/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.26200	0.27400	0
11/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.42700	0.44900	0
11/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.76000	0.80200	0
11/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.39100	1.45700	0
11/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.28800	2.36300	0
11/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03800	0.04000	0
11/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07700	0.08000	0
11/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15900	0.16700	0
11/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.39400	0.41500	0
11/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.17000	3.24600	0
11/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07800	0.08200	0
11/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.16300	0.17000	0
11/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.23900	2.31500	0
11/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.21900	3.29500	0
11/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01600	0.01800	0
11/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03900	0.04100	0
11/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.26900	3.34500	0
11/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03900	0.04200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.08000	0.08300	0
11/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.16600	0.17400	0
11/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.41600	0.43700	0
11/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.73600	0.77800	0
11/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.35100	1.41700	0
11/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.12100	3.19600	0
11/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03700	0.03900	0
11/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07400	0.07800	0
11/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.15300	0.16000	0
11/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.37400	0.39400	0
11/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.65000	0.68800	0
11/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.19600	1.25900	0
11/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.04600	2.12200	0
11/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.02200	3.09800	0
11/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03300	0.03500	0
11/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06700	0.07000	0
11/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.13700	0.14300	0
11/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.32300	0.33900	0
11/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.54700	0.57600	0
11/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.00100	1.05200	0
11/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.77300	1.84400	0
11/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.72700	2.80200	0
11/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03100	0.03300	0
11/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06400	0.06700	0
11/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12900	0.13500	0
11/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.30000	0.31500	0
11/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.50300	0.53000	0
11/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.91400	0.96200	0
11/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.64200	1.71200	0
11/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.58000	2.65600	0
11/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01700	0.01900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.04000	0.04300	0
11/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.08100	0.08500	0
11/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16900	0.17700	0
11/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.28700	1.23200	0
11/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.05200	2.98400	0
11/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.97000	4.89700	0
11/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.93100	6.85700	0
11/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.90900	8.83400	0
11/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03100	0.03000	0
11/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.13400	0.12400	0
11/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.50300	0.46900	0
11/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.17000	1.11600	0
11/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.00500	1.94100	0
11/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.86000	3.78900	0
11/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.80100	5.72800	0
11/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.77100	7.69700	0
11/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.75300	9.67800	0
11/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03400	0.03400	0
11/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15400	0.14300	0
11/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16500	0.15400	0
11/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.58500	0.54800	0
11/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03500	0.03500	0
11/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.55700	0.52100	0
11/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.24800	1.19300	0
11/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.09400	2.03000	0
11/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.95600	3.88500	0
11/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.89900	5.82600	0
11/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.87000	7.79600	0
11/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.85300	9.77700	0
11/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
11/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05100	0.04700	0
11/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23800	0.21600	0
11/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.73900	0.69500	0
11/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.49000	1.43200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.28800	3.21800	0
11/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.21400	5.14100	0
11/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.17800	7.10400	0
11/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.15700	9.08200	0
11/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.32700	1.27100	0
11/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04700	0.04300	0
11/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.22100	0.20000	0
11/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.70600	0.66400	0
11/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.44900	1.39100	0
11/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.24000	3.17100	0
11/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.16500	5.09200	0
11/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.12800	7.05400	0
11/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.10700	9.03300	0
11/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.91200	2.84400	0
11/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.82400	4.75200	0
11/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.78300	6.71000	0
11/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.76000	8.68600	0
11/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
11/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08500	0.07900	0
11/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.35700	0.32900	0
11/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.94600	0.89700	0
11/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.74300	1.68200	0
11/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.57200	3.50200	0
11/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.50700	5.43400	0
11/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.47400	7.40000	0
11/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.45500	9.38000	0
11/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
11/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06600	0.06100	0
11/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.29400	0.26900	0
11/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.84000	0.79300	0
11/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.61600	1.55600	0
11/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.43000	3.36000	0
11/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.36000	5.28700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.32600	7.25200	0
11/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.30600	9.23100	0
11/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03900	0.03900	0
11/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.18900	0.17600	0
11/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.64300	0.60500	0
11/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.36700	1.31100	0
11/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.14600	3.07700	0
11/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.06700	4.99500	0
11/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.03000	6.95600	0
11/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.00800	8.93300	0
11/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01300	0
11/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.14400	0.13400	0
11/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.52900	0.49500	0
11/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.20900	1.15400	0
11/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.95900	2.89100	0
11/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.87300	4.80000	0
11/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.83200	6.75900	0
11/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.81000	8.73500	0
11/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.88200	6.80800	0
11/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.85900	8.78500	0
11/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03200	0.03200	0
11/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.00600	2.93700	0
11/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.92100	4.84900	0
11/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
11/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.83540	6.76270	14,812
11/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.03600	0.96400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.03500	1.96300	0
11/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.03500	2.96300	0
11/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.03500	3.96300	0
11/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.93700	0.86500	0
11/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.93500	1.86300	0
11/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.93500	2.86300	0
11/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.93500	3.86300	0
11/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.88700	0.81600	0
11/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.88500	1.81300	0
11/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.88500	2.81300	0
11/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.88500	3.81300	0
11/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.98600	0.91400	0
11/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.98500	1.91300	0
11/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.98500	2.91300	0
11/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.98500	3.91300	0
11/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.08600	1.01400	0
11/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.08500	2.01300	0
11/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.08500	3.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.08500	4.01300	0
11/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.03000	0.02400	0
11/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.58500	1.51300	0
11/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.58500	2.51300	0
11/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.58500	3.51300	0
11/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.83500	1.76300	0
11/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.83500	2.76300	0
11/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.83500	3.76300	0
11/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.04400	0.03400	0
11/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.68500	1.61300	0
11/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.68500	2.61300	0
11/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.68500	3.61300	0
11/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.50200	0.43700	0
11/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.59600	0.52800	0
11/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.69100	0.62200	0
11/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.64300	0.57400	0
11/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.05300	0.04100	0
11/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.07500	0.05900	0
11/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.10700	0.08400	0
11/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.15400	0.11900	0
11/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.21700	0.16900	0
11/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.28900	0.23500	0
11/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.37000	0.31000	0
11/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.45700	0.39300	0
11/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.54900	0.48200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.25200	0.20100	0
11/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.73500	1.66300	0
11/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.73500	2.66300	0
11/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.73500	3.66300	0
11/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.06300	0.04900	0
11/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.78500	1.71300	0
11/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.78500	2.71300	0
11/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.78500	3.71300	0
11/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.38600	1.31300	0
11/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.38500	2.31300	0
11/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.38500	3.31300	0
11/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.38500	4.31300	0
11/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.18600	1.11300	0
11/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.18500	2.11300	0
11/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.18500	3.11300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.18500	4.11300	0
11/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.13600	1.06300	0
11/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.13500	2.06300	0
11/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.13500	3.06300	0
11/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.13500	4.06300	0
11/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.23600	1.16300	0
11/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.23500	2.16300	0
11/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.23500	3.16300	0
11/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.23500	4.16300	0
11/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.28600	1.21300	0
11/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.28500	2.21300	0
11/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.28500	3.21300	0
11/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.28500	4.21300	0
11/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.33600	1.26300	0
11/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.33500	2.26300	0
11/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.33500	3.26300	0
11/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.33500	4.26300	0
11/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.43500	1.36300	0
11/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.43500	2.36300	0
11/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.43500	3.36300	0
11/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.43500	4.36300	0
11/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.74000	0.67000	0
11/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.83800	0.76700	0
11/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.78900	0.71800	0
11/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.09000	0.07100	0
11/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.12700	0.10000	0
11/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.18400	0.14000	0
11/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.32900	0.27200	0
11/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.41300	0.35100	0
11/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.02800	0.03800	0
11/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.04400	0.05900	0
11/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.09900	0.12700	0
11/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.14200	0.18700	0
11/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.20500	0.25800	0
11/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00500	0.00700	0
11/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.56600	1.63800	0
11/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.56500	3.63700	0
11/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.56500	5.63700	0
11/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.56500	7.63700	0
11/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.66600	1.73800	0
11/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.66500	3.73700	0
11/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.66500	5.73700	0
11/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.66500	7.73700	0
11/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.71500	1.78700	0
11/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.71500	3.78700	0
11/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.71500	5.78700	0
11/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.71500	7.78700	0
11/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.76500	1.83700	0
11/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.76500	3.83700	0
11/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.76500	5.83700	0
11/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.76500	7.83700	0
11/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.86500	1.93700	0
11/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.86500	3.93700	0
11/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.86500	5.93700	0
11/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.86500	7.93700	0
11/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.81500	1.88700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.81500	3.88700	0
11/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.81500	5.88700	0
11/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.81500	7.88700	0
11/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.61600	1.68800	0
11/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.61500	3.68700	0
11/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.61500	5.68700	0
11/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.61500	7.68700	0
11/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.16500	4.23700	0
11/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.16500	6.23700	0
11/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.16500	8.23700	0
11/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.27800	0.33600	0
11/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.21500	2.28700	0
11/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.21500	4.28700	0
11/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.21500	6.28700	0
11/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.21500	8.28700	0
11/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.26500	2.33700	0
11/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.26500	4.33700	0
11/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.26500	6.33700	0
11/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.26500	8.33700	0
11/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.06700	0.08800	0
11/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.01400	0.01900	0
11/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.02200	0.03000	0
11/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.03500	0.04700	0
11/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.05400	0.07200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.08200	0.10600	0
11/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.11900	0.15600	0
11/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.17200	0.22100	0
11/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.24000	0.29600	0
11/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.31800	0.37800	0
11/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00800	0.01100	0
11/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00600	0.00900	0
11/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.01100	0.01500	0
11/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.01700	0.02400	0
11/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.41500	2.48700	0
11/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.41500	4.48700	0
11/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.41500	6.48700	0
11/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.41500	8.48700	0
11/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.35900	0.42100	0
11/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.31500	2.38700	0
11/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.31500	4.38700	0
11/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.31500	6.38700	0
11/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.31500	8.38700	0
11/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.16500	2.23700	0
11/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.44500	0.51100	0
11/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.91500	1.98700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.91500	3.98700	0
11/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.91500	5.98700	0
11/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.91500	7.98700	0
11/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.01500	2.08700	0
11/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.01500	4.08700	0
11/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.01500	6.08700	0
11/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.01500	8.08700	0
11/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.11500	2.18700	0
11/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.11500	4.18700	0
11/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.11500	6.18700	0
11/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.11500	8.18700	0
11/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.06500	2.13700	0
11/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.06500	4.13700	0
11/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.06500	6.13700	0
11/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.06500	8.13700	0
11/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.96500	2.03700	0
11/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.96500	4.03700	0
11/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.96500	6.03700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.96500	8.03700	0
11/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.88490	6.81310	426
11/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02800	0.02600	0
11/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.42600	0.38100	0
11/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.29100	1.22000	0
11/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.28600	2.21400	0
11/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.28500	3.21300	0
11/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.28500	4.21300	0
11/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02900	0.02700	0
11/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.45900	0.41200	0
11/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.34100	1.27000	0
11/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.33500	2.26400	0
11/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.33500	3.26300	0
11/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.33500	4.26300	0
11/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.03100	0.02900	0
11/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.49300	0.44400	0
11/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.39000	1.31900	0
11/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.38500	2.31400	0
11/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.38500	3.31300	0
11/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.38500	4.31300	0
11/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.36500	0.32400	0
11/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02200	0.02000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.28500	0.25300	0
11/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.04600	0.97700	0
11/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.03600	1.96500	0
11/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.03500	2.96300	0
11/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.03500	3.96300	0
11/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02400	0.02300	0
11/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.33700	0.29700	0
11/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.14400	1.07300	0
11/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.13600	2.06400	0
11/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.13500	3.06300	0
11/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.13500	4.06300	0
11/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.02100	0.01800	0
11/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.26200	0.23400	0
11/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.99700	0.93100	0
11/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.98600	1.91500	0
11/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.98500	2.91300	0
11/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.98500	3.91300	0
11/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02300	0.02200	0
11/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.31100	0.27300	0
11/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.09500	1.02400	0
11/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.08600	2.01400	0
11/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.08500	3.01300	0
11/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.08500	4.01300	0
11/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02600	0.02500	0
11/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.39500	0.35200	0
11/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.24200	1.17100	0
11/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.23600	2.16400	0
11/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.23500	3.16300	0
11/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.23500	4.16300	0
11/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01400	0.01300	0
11/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.17900	0.16000	0
11/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.77000	0.70900	0
11/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.73700	1.66600	0
11/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.73500	2.66300	0
11/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.73500	3.66300	0
11/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01500	0.01400	0
11/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.19300	0.17200	0
11/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.81300	0.75100	0
11/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.78700	1.71600	0
11/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.78500	2.71300	0
11/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.78500	3.71300	0
11/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01800	0.01600	0
11/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.22500	0.20100	0
11/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.90400	0.83900	0
11/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.88700	1.81500	0
11/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.88500	2.81300	0
11/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.88500	3.81300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.63500	3.56300	0
11/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01900	0.01700	0
11/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.24300	0.21700	0
11/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.95000	0.88500	0
11/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.93700	1.86500	0
11/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.93500	2.86300	0
11/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.93500	3.86300	0
11/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01300	0.01200	0
11/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.16600	0.14800	0
11/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.72700	0.66700	0
11/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.68800	1.61600	0
11/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.68500	2.61300	0
11/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.68500	3.61300	0
11/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01700	0.01500	0
11/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.20800	0.18600	0
11/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.85800	0.79500	0
11/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.83700	1.76500	0
11/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.83500	2.76300	0
11/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.83500	3.76300	0
11/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01200	0.01100	0
11/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.15400	0.13800	0
11/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.68500	0.62700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.63800	1.56700	0
11/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.63500	2.56300	0
11/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.05000	0.06400	0
11/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.51900	0.57500	0
11/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.37700	2.44800	0
11/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.36600	4.43800	0
11/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.36500	6.43700	0
11/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.36500	8.43700	0
11/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.02300	0.03200	0
11/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.37300	0.42300	0
11/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.18200	2.25200	0
11/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.16600	4.23800	0
11/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.16500	6.23700	0
11/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.16500	8.23700	0
11/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.04200	0.05400	0
11/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.48100	0.53500	0
11/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.32800	2.39900	0
11/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.31600	4.38800	0
11/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.31500	6.38700	0
11/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.31500	8.38700	0
11/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.01500	0.02200	0
11/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.30800	0.35400	0
11/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.08400	2.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.06600	4.13800	0
11/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.06500	6.13700	0
11/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.06500	8.13700	0
11/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01900	0.02600	0
11/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.34000	0.38800	0
11/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.13300	2.20300	0
11/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.11600	4.18800	0
11/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.11500	6.18700	0
11/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.11500	8.18700	0
11/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.02800	0.03800	0
11/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.40800	0.45900	0
11/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.23000	2.30100	0
11/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.21600	4.28800	0
11/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.21500	6.28700	0
11/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.21500	8.28700	0
11/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.03500	0.04600	0
11/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.44400	0.49700	0
11/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.27900	2.35000	0
11/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.26600	4.33800	0
11/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.26500	6.33700	0
11/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.26500	8.33700	0
11/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.16000	0.18900	0
11/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.79100	1.86200	0
11/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.76700	3.83800	0
11/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.76500	5.83700	0
11/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.76500	7.83700	0
11/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.22600	0.26000	0
11/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.93800	2.00900	0
11/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.91600	3.98800	0
11/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.91500	5.98700	0
11/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.91500	7.98700	0
11/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.01200	0.01800	0
11/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.27700	0.32100	0
11/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.03600	2.10500	0
11/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.01600	4.08800	0
11/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.01500	6.08700	0
11/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.01500	8.08700	0
11/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.20200	0.23400	0
11/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.88900	1.96000	0
11/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.86600	3.93800	0
11/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.86500	5.93700	0
11/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.86500	7.93700	0
11/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01100	0.01400	0
11/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.25000	0.29000	0
11/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.98700	2.05700	0
11/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.96600	4.03800	0
11/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.96500	6.03700	0
11/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.96500	8.03700	0
11/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.18000	0.21100	0
11/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.10800	0.13100	0
11/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.64600	1.71600	0
11/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.61700	3.68900	0
11/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.61500	5.68700	0
11/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.61500	7.68700	0
11/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.12400	0.14900	0
11/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.69400	1.76400	0
11/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.66700	3.73900	0
11/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.66500	5.73700	0
11/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.66500	7.73700	0
11/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.14100	0.16800	0
11/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.74300	1.81300	0
11/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.71700	3.78800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.71500	5.78700	0
11/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.71500	7.78700	0
11/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.92980	6.86010	420
11/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.37100	0.34200	0
11/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.34800	0.38900	0
12/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.75440	7.74390	270,289
12/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03100	0.03300	0
12/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.52600	0.51900	0
12/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.50400	1.49400	0
12/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.50400	2.49400	0
12/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.50400	3.49400	0
12/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.76100	0.75100	0
12/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.75400	1.74400	0
12/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.75400	2.74400	0
12/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.75400	3.74400	0
12/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.70400	3.69400	0
12/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.61800	0.60900	0
12/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.60400	1.59400	0
12/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.60400	3.59400	0
12/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.10400	2.09400	0
12/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.10400	3.09400	0
12/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.45500	1.44400	0
12/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.45400	2.44400	0
12/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.45400	3.44400	0
12/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.65400	3.64400	0
12/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.03700	0.03900	0
12/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.57200	0.56300	0
12/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.55400	1.54400	0
12/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.55400	2.54400	0
12/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.55400	3.54400	0
12/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02200	0.02400	0
12/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.43900	0.43200	0
12/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.40500	1.39400	0
12/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.40400	2.39400	0
12/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.40400	3.39400	0
12/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.15500	1.14500	0
12/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.15400	2.14400	0
12/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.15400	3.14400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.35600	0.35200	100
12/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.30500	1.29400	0
12/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.30400	2.29400	0
12/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.30400	3.29400	0
12/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01900	0.02000	0
12/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.39700	0.39100	0
12/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.35400	2.34400	0
12/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.35400	3.34400	0
12/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.25500	1.24400	0
12/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.25400	2.24400	0
12/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.25400	3.24400	0
12/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.20500	1.19400	0
12/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.20400	2.19400	0
12/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.20400	3.19400	0
12/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.18400	0.18400	1,147
12/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.05600	1.04500	0
12/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.05400	2.04400	0
12/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.05400	3.04400	0
12/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.15600	0.15700	4,010
12/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.00600	0.99600	0
12/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.00400	1.99400	0
12/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.00400	2.99400	0
12/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.71300	0.70300	0
12/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.70400	1.69400	0
12/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.70400	2.69400	0
12/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.11600	0.11800	9,000
12/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.90700	0.89700	0
12/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.90400	1.89400	0
12/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.90400	2.89400	0
12/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.85800	0.84800	0
12/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.85400	1.84400	0
12/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.80900	0.79900	0
12/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.80400	1.79400	0
12/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.80400	2.79400	0
12/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.66500	0.65600	0
12/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.65400	1.64400	0
12/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.65400	2.64400	0
12/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.48200	0.47500	0
12/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.35500	1.34400	0
12/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.85400	2.84400	0
12/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.35400	4.34400	0
12/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.10500	1.09500	0
12/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.60400	2.59400	0
12/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.10400	4.09400	0
12/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.31800	0.31400	8,029
12/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00200	0.00200	16,483
12/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.28100	0.27800	15,890
12/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.24600	0.24500	238
12/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.21400	0.21300	279
12/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.09900	0.10200	5,000
12/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.06100	0.06400	5,000
12/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.02600	0.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.08500	0.08700	0
12/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.07200	0.07500	40
12/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.04400	0.04600	279
12/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.05200	0.05400	0
12/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01300	0.01500	15,890
12/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00900	0.01000	1
12/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00400	0.00500	0
12/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
12/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
12/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
12/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.15400	4.14400	0
12/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.20400	4.19400	0
12/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.05400	4.04400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.13500	0.13600	0
12/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.95600	0.94600	0
12/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.95400	1.94400	0
12/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.95400	2.94400	0
12/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.95400	3.94400	0
12/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.90400	3.89400	0
12/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.85400	3.84400	0
12/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.30400	4.29400	0
12/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.25400	4.24400	0
12/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.00400	3.99400	0
12/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.80400	3.79400	0
12/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.19600	8.20600	0
12/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.99600	6.00600	0
12/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.99600	8.00600	0
12/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.74600	7.75600	0
12/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.69600	7.70600	0
12/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.14600	8.15600	0
12/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.09600	6.10600	0
12/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.09600	8.10600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00200	0.00200	12,000
12/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.18100	0.19200	0
12/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.04600	8.05600	0
12/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.94600	7.95600	0
12/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.79600	7.80600	0
12/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.84600	7.85600	0
12/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.24600	3.25600	0
12/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.68600	3.69600	0
12/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.09600	2.10600	0
12/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.54600	4.55600	0
12/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.99600	2.00600	0
12/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.19600	2.20600	0
12/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.29600	2.30600	0
12/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.39600	2.40600	0
12/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.49600	2.50600	0
12/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.59600	2.60600	0
12/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.69600	2.70600	0
12/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.79600	4.80600	0
12/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.74700	1.75700	0
12/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.34600	3.35600	0
12/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.44600	3.45600	0
12/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.54600	3.55600	0
12/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.64600	3.65600	0
12/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.74600	3.75600	0
12/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.84600	3.85600	0
12/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.94600	5.95600	0
12/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.59700	1.60700	0
12/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.09600	3.10600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.19600	3.20600	0
12/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.29600	3.30600	0
12/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.39600	3.40600	0
12/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.49600	3.50600	0
12/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.59600	3.60600	0
12/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.69600	3.70600	0
12/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.79600	5.80600	0
12/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.49700	1.50700	0
12/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.99600	3.00600	0
12/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.69600	5.70600	0
12/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.44700	1.45800	0
12/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.94600	2.95600	0
12/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.04600	3.05600	0
12/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.14600	3.15600	0
12/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.64600	5.65600	0
12/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.34800	1.35800	0
12/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.84600	2.85600	0
12/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.54600	5.55600	0
12/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.79600	3.80600	0
12/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.89600	3.90600	0
12/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.99600	4.00600	0
12/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.09600	4.10600	0
12/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.19600	6.20600	0
12/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.94600	1.95600	0
12/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.94600	3.95600	0
12/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.04600	4.05600	0
12/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.14600	6.15600	0
12/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.19600	4.20600	0
12/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.29600	4.30600	0
12/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.39600	6.40600	0
12/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.04600	2.05600	0
12/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.14600	4.15600	0
12/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.24600	6.25600	0
12/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.84600	1.85600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.04600	6.05600	0
12/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.64700	1.65700	0
12/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.54700	1.55700	0
12/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.74600	5.75600	0
12/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.05100	1.06100	0
12/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.74600	2.75600	0
12/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.44600	5.45600	0
12/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.19900	1.20900	0
12/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.89600	2.90600	0
12/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.59600	5.60600	0
12/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.84600	5.85600	0
12/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.10000	1.11100	0
12/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.79600	2.80600	0
12/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.49600	5.50600	0
12/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.24800	1.25900	0
12/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.89600	5.90600	0
12/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.00200	1.01200	0
12/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.39600	5.40600	0
12/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.85500	0.86600	0
12/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.54600	2.55600	0
12/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.64600	2.65600	0
12/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.24600	5.25600	0
12/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.80700	0.81800	0
12/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.19600	5.20600	0
12/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.71200	0.72300	0
12/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.09600	5.10600	0
12/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.75900	0.77100	0
12/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.44600	2.45600	0
12/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.14600	5.15600	0
12/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.39800	0.41000	0
12/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.14600	2.15600	0
12/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.24600	2.25600	0
12/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.34600	2.35600	0
12/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.74600	4.75600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.44000	0.45200	0
12/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.31800	0.33100	0
12/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.64600	4.65600	0
12/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.28100	0.29300	0
12/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.89600	1.90600	0
12/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.59600	4.60600	0
12/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.57200	0.58400	0
12/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.94600	4.95600	0
12/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.35700	0.37000	0
12/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.69600	4.70600	0
12/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.24500	0.25800	0
12/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.11000	0.11900	0
12/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.69700	1.70700	0
12/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.79600	1.80700	0
12/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.09200	0.10100	220
12/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.07700	0.08400	0
12/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.49600	4.50600	0
12/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.39800	1.40800	0
12/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.06400	0.07000	200
12/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.89600	4.90600	0
12/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.89600	7.90600	0
12/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.64600	7.65600	0
12/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.02800	0.03100	0
12/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.24600	4.25600	0
12/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.34600	4.35600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.34600	5.35600	0
12/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00500	0.00500	500
12/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00400	0.00400	670
12/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.14900	1.16000	0
12/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00300	0.00300	5,000
12/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.21200	0.22400	0
12/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.29800	1.30800	0
12/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.15200	0.16300	100
12/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.13000	0.14000	562
12/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.95300	0.96300	0
12/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.44600	4.45600	0
12/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.29600	5.30600	0
12/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.04300	0.04700	0
12/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.66500	0.67600	0
12/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.05200	0.05800	0
12/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.03500	0.03800	0
12/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.61800	0.63000	0
12/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01800	0.01900	5,110
12/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.48300	0.49500	0
12/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.84600	4.85600	0
12/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.34600	6.35600	0
12/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.34600	8.35600	0
12/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.44600	6.45600	0
12/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.44600	8.45600	0
12/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.54600	6.55600	0
12/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.54600	8.55600	0
12/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.64600	6.65600	0
12/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.64600	8.65600	0
12/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.59600	6.60600	0
12/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.59600	8.60600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.79600	6.80600	0
12/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.79600	8.80600	0
12/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.84600	6.85600	0
12/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.84600	8.85600	0
12/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.90400	0.91500	0
12/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.89600	6.90600	0
12/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.89600	8.90600	0
12/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.69600	6.70600	0
12/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.69600	8.70600	0
12/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.39600	4.40600	0
12/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.39600	8.40600	0
12/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.29600	6.30600	0
12/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.29600	8.30600	0
12/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00700	0.00700	9,671
12/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.24600	8.25600	0
12/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02200	0.02500	0
12/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.52700	0.53900	0
12/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.49600	6.50600	0
12/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.49600	8.50600	0
12/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.74600	6.75600	0
12/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.74600	8.75600	0
12/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.88920	7.87740	39,657

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.17800	0.18100	0
12/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.73900	3.72700	0
12/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.68900	3.67700	0
12/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01300	0.01500	0
12/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.14200	2.13000	0
12/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.13900	3.12800	0
12/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.58000	0.57500	0
12/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.45000	1.43900	0
12/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.44100	2.42900	0
12/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.43900	3.42700	0
12/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.54800	1.53600	0
12/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.54000	2.52900	0
12/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.53900	3.52700	0
12/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.72400	0.71800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.64600	1.63500	0
12/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.63900	3.62700	0
12/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.20100	0.20400	140
12/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.68600	0.68000	0
12/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.59700	1.58600	0
12/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.59000	2.57800	0
12/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.58900	3.57700	0
12/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.16800	0.17100	0
12/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.11900	0.12200	0
12/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.12600	0.12900	0
12/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.20800	1.19600	0
12/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.19100	2.18000	0
12/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.18900	3.17800	0
12/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.15800	0.16100	0
12/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.54700	0.54300	100
12/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.39100	2.37900	0
12/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.38900	3.37800	0
12/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00300	0.00400	0
12/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.01000	0.01100	0
12/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.14900	0.15200	0
12/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.51500	0.51100	0
12/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.35300	1.34100	0
12/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.34100	2.32900	0
12/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.33900	3.32800	0
12/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00300	0.00400	0
12/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14100	0.14400	0
12/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.30400	1.29300	0
12/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.29100	2.27900	0
12/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.28900	3.27800	0
12/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13300	0.13600	0
12/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.25600	1.24400	0
12/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.24100	2.23000	0
12/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.23900	3.22800	0
12/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11200	0.11500	0
12/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.37500	0.37300	21,795
12/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.11200	1.10100	0
12/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.09200	2.08000	0
12/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.09000	3.07800	0
12/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.35100	0.34900	450
12/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.06400	1.05300	0
12/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.04200	2.03100	0
12/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.04000	3.02800	0
12/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00700	0.00800	0
12/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10100	0.10400	0
12/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.32800	0.32900	55
12/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.01700	1.00800	0
12/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.99300	1.98100	0
12/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.99000	2.97800	0
12/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00500	0.00600	0
12/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.80300	0.79600	0
12/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.74500	1.73300	0
12/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.74000	2.72800	0
12/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00500	0.00600	0
12/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01700	0.01800	0
12/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08200	0.08400	0
12/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.25600	0.25900	0
12/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.84400	0.83700	0
12/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.79400	1.78300	0
12/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.79000	2.77800	0
12/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.30800	0.31000	0
12/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.97300	0.96400	0
12/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.94300	1.93100	0
12/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.94000	2.92800	0
12/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00700	0.00800	0
12/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.09500	0.09800	0
12/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.10600	0.10900	0
12/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00300	0.00400	0
12/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.78900	3.77700	0
12/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.61400	0.60900	0
12/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.88600	0.87800	0
12/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.84400	1.83200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.84000	2.82800	0
12/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.83900	3.82700	0
12/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.28900	4.27700	0
12/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.23900	4.22700	0
12/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02400	0.02500	0
12/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02700	0.02800	0
12/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03900	0.04000	0
12/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04200	0.04400	0
12/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04600	0.04800	0
12/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.29000	0.29200	0
12/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03500	0.03600	0
12/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.18900	4.17700	0
12/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00400	0.00500	0
12/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.08900	4.07700	0
12/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.93900	3.92700	0
12/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.03900	4.02700	0
12/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.98900	3.97700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.88900	3.87700	0
12/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09000	0.09300	0
12/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.92900	0.92100	0
12/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.89300	1.88200	0
12/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07400	0.07600	21,795
12/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.76300	0.75600	0
12/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.69600	1.68400	0
12/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.69000	2.67800	0
12/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00400	0.00500	0
12/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07000	0.07300	0
12/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.08600	0.08900	0
12/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.64900	0.64400	0
12/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.40100	1.39000	0
12/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.89000	2.87800	0
12/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.38900	4.37700	0
12/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.21400	0.21600	0
12/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.16000	1.14800	0
12/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.64000	2.62800	0
12/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.13900	4.12700	0
12/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.06700	0.06900	0
12/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.48400	0.48100	390
12/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00400	0.00500	21,978
12/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.07700	0.08000	21,978
12/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06400	0.06600	0
12/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.45500	0.45200	100
12/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05000	0.05300	0
12/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05500	0.05800	0
12/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.42700	0.42500	600
12/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04800	0.05000	0
12/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05300	0.05500	0
12/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.05800	0.06000	0
12/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.40000	0.39800	33
12/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.24100	0.24400	0
12/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01800	0.01900	0
12/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.18900	0.19200	1,900
12/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01900	0.02000	0
12/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02100	0.02300	0
12/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.22700	0.22900	139
12/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02600	0.02700	0
12/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02900	0.03000	0
12/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03300	0.03400	0
12/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03700	0.03800	0
12/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04100	0.04300	0
12/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04400	0.04600	0
12/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.27300	0.27500	0
12/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00300	0.00300	26,596
12/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06100	0.06300	26,596

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.57200	1.58600	0
12/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.26400	4.27600	0
12/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.43400	0.44800	0
12/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.90500	1.91900	0
12/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.00200	2.01600	0
12/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.09800	2.11100	0
12/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.19400	2.20700	0
12/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.29000	2.30300	0
12/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.38700	2.40000	0
12/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.48400	2.49700	0
12/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.56300	4.57500	0
12/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.53800	0.55200	4
12/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.53200	2.54600	0
12/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.63000	2.64300	0
12/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.71300	4.72500	0
12/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.65000	0.66500	0
12/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.58100	2.59400	0
12/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.67900	2.69200	0
12/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.77700	2.79000	0
12/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.86200	4.87500	0
12/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.50200	0.51700	0
12/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.66300	4.67500	0
12/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.26100	0.27100	0
12/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.61900	1.63300	0
12/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.71400	1.72800	0
12/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.80900	1.82300	0
12/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.23800	0.24800	0
12/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.66600	1.68100	0
12/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.76100	1.77600	0
12/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.31400	4.32600	0
12/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.21600	0.22500	0
12/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.52500	1.53900	0
12/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.33800	1.35300	0
12/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.01500	4.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.36400	4.37600	0
12/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.19500	0.20400	130
12/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.47800	1.49200	0
12/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.02100	0
12/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.57500	0.58900	0
12/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.36900	3.38200	0
12/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.36100	6.37300	0
12/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.86100	7.87300	0
12/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.12200	3.13500	0
12/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.61300	4.62500	0
12/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.11100	6.12300	0
12/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.61100	7.62300	0
12/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.11000	0.11700	0
12/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.24700	1.26200	0
12/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.43100	1.44600	0
12/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.96500	3.97800	0
12/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07400	0.07900	0
12/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.38500	1.39900	0
12/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.31900	3.33200	0
12/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.31200	5.32400	0
12/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00500	0
12/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.04000	0.04400	0
12/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.20100	1.21600	0
12/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.16100	6.17300	0
12/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.16100	8.17300	0
12/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.11100	8.12300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.01100	6.02300	0
12/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.01100	8.02300	0
12/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.61100	9.62300	0
12/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.96100	5.97300	0
12/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.96100	7.97300	0
12/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.06500	4.07700	0
12/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.06100	6.07300	0
12/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.06100	8.07300	0
12/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.91500	3.92800	0
12/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.91100	5.92300	0
12/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.91100	7.92300	0
12/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.86600	3.87800	0
12/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.86100	5.87300	0
12/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.81100	7.82300	0
12/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.14600	2.15900	0
12/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.40100	0.41500	0
12/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.85700	1.87100	0
12/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.95300	1.96700	0
12/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.05000	2.06300	0
12/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.24200	2.25500	0
12/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.33800	2.35100	0
12/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.43500	2.44800	0
12/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.51300	4.52500	0
12/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.76100	7.77300	0
12/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.71100	7.72300	0
12/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.04700	0.05100	0
12/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.12500	0.13200	0
12/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.21100	6.22300	0
12/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.21100	8.22300	0
12/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.11400	4.12700	0
12/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.11200	5.12400	0
12/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.06700	1.08200	0
12/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.15600	1.17100	0
12/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.46800	3.48100	0
12/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.46300	4.47600	0
12/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.46200	5.47400	0
12/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03400	0.03700	0
12/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.36900	0.38300	0
12/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.56700	3.58000	0
12/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.56200	5.57400	0
12/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00500	0.00600	0
12/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.05500	0.06000	200
12/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.46700	0.48200	0
12/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.29300	1.30700	0
12/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.72800	2.74100	0
12/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.71600	3.72900	0
12/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.71200	5.72400	0
12/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06400	0.06900	0
12/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.76600	3.77900	0
12/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.76300	4.77500	0
12/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.76100	5.77400	0
12/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.82600	2.83900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.81600	3.82900	0
12/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.81200	4.82500	0
12/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.81100	5.82400	0
12/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.61700	3.63000	0
12/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.61200	5.62400	0
12/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02800	0.03100	0
12/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.33900	0.35200	0
12/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.11200	1.12700	0
12/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.51800	3.53100	0
12/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.51200	5.52400	0
12/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00400	0
12/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02500	0.02600	0
12/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.31200	0.32200	430
12/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.28600	0.29600	200
12/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.02300	1.03800	0
12/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.41900	3.43200	0
12/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.41300	4.42600	0
12/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.41200	5.42400	0
12/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.89400	0.90900	0
12/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.27000	3.28300	0
12/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.26200	5.27400	0
12/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.85200	0.86700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.22000	3.23400	0
12/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.21400	4.22700	0
12/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.21200	5.22400	0
12/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.17600	0.18400	0
12/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.81000	0.82500	0
12/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.17100	3.18400	0
12/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.16400	4.17700	0
12/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.16200	5.17400	0
12/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.15800	0.16600	0
12/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.76900	0.78400	0
12/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01900	0.01900	0
12/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.93700	0.95200	0
12/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.61100	6.62300	0
12/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.66700	3.68000	0
12/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.66100	6.67300	0
12/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.71100	6.72300	0
12/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.98000	0.99500	0
12/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.72900	0.74400	0
12/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.09700	0.10300	0
12/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.61200	0.62700	0
12/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.91200	4.92500	0
12/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.41100	6.42300	0
12/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.08500	0.09100	0
12/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.36100	8.37300	0
12/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.46100	6.47300	0
12/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.46100	8.47300	0
12/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.14100	0.14800	0
12/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.56100	6.57300	0
12/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.56100	8.57300	0
12/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.66100	8.67300	0
12/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.61100	8.62300	0
12/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.81100	6.82300	0
12/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.81100	8.82300	0
12/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.87500	2.88800	0
12/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.86100	6.87300	0
12/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.86100	8.87300	0
12/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.92400	2.93800	0
12/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.91100	6.92300	0
12/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.91100	8.92300	0
12/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.71100	8.72300	0
12/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.41100	8.42300	0
12/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.31100	6.32300	0
12/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.31100	8.32300	0
12/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.26100	6.27300	0
12/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.26100	8.27300	0
12/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.68900	0.70400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.02340	8.01180	6,833
12/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03600	0.03800	0
12/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11400	0.11800	0
12/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.22900	1.22000	0
12/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.18100	2.17000	0
12/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.17500	3.16400	0
12/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.17400	4.16200	0
12/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03700	0.03800	0
12/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.11800	0.12100	0
12/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.56000	0.56100	0
12/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.27400	1.26500	0
12/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.23100	2.21900	0
12/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.22500	3.21300	0
12/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.22400	4.21200	0
12/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.53500	0.53600	509
12/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03500	0.03700	0
12/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11100	0.11400	0
12/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.51000	0.51200	0
12/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.18400	1.17600	0
12/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.13200	2.12000	0
12/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.12500	3.11400	0
12/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.12400	4.11200	0
12/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03400	0.03600	0
12/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10800	0.11100	0
12/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.48700	0.48900	0
12/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.14000	1.13200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.08200	2.07100	0
12/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.07500	3.06400	0
12/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.07400	4.06200	0
12/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03200	0.03400	0
12/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10100	0.10400	0
12/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.44500	0.44800	0
12/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.05600	1.04900	0
12/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.98400	1.97300	0
12/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.97600	2.96400	0
12/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.97400	3.96200	0
12/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03100	0.03300	0
12/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.09800	0.10100	0
12/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.42600	0.42900	0
12/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.01600	1.01000	0
12/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.93500	1.92400	0
12/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.92600	2.91400	0
12/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.92400	3.91200	0
12/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03000	0.03200	0
12/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09400	0.09700	0
12/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.40800	0.41100	0
12/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.97800	0.97100	0
12/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.88700	1.87500	0
12/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.87600	2.86500	0
12/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.87400	3.86200	0
12/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00700	0.00800	0
12/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02800	0.02900	0
12/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08500	0.08800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.86700	0.86200	0
12/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.74200	1.73100	0
12/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.72700	2.71500	0
12/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.72400	3.71300	0
12/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02900	0.03000	0
12/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.08800	0.09100	0
12/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.37500	0.37800	0
12/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.90300	0.89700	0
12/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.79000	1.77900	0
12/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.77700	2.76500	0
12/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.77400	3.76300	0
12/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02600	0.02700	0
12/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08000	0.08300	0
12/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33000	0.33400	585
12/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.79800	0.79400	0
12/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.64600	1.63600	0
12/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.62700	2.61600	0
12/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.62400	3.61300	0
12/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.35900	0.36300	0
12/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03900	0.04000	0
12/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.12500	0.12900	0
12/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.61400	0.61300	0
12/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.36500	1.35600	0
12/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.33000	2.31800	0
12/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.32500	3.31300	0
12/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.32400	4.31200	0
12/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01200	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03800	0.03900	0
12/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12200	0.12500	0
12/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.58600	0.58700	0
12/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.31900	1.31000	0
12/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.28000	2.26900	0
12/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.27500	3.26300	0
12/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.27400	4.26200	0
12/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01000	0.01100	0
12/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03400	0.03500	0
12/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10500	0.10800	0
12/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.46500	0.46700	0
12/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.09600	1.08900	0
12/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.03300	2.02100	0
12/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.02600	3.01400	0
12/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.02400	4.01200	0
12/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02900	0.03100	0
12/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09100	0.09400	0
12/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39100	0.39400	0
12/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.94000	0.93400	0
12/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.83800	1.82700	0
12/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.82600	2.81500	0
12/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.82400	3.81200	0
12/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00700	0.00800	0
12/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02700	0.02800	0
12/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08300	0.08600	0
12/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.34400	0.34800	3,000
12/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.83200	0.82700	0
12/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.69400	1.68300	0
12/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.67700	2.66600	0
12/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.67400	3.66300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16400	0.16800	0
12/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18300	0.18700	0
12/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.29200	0.29600	500
12/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.25800	0.26200	3,000
12/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.19000	0.19400	0
12/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20400	0.20900	0
12/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.18100	1.19700	0
12/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.26700	1.28200	0
12/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.93500	0.95000	0
12/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.31000	1.32500	0
12/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.81900	0.83400	0
12/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.44100	1.45600	0
12/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02100	0.02100	0
12/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15900	0.16500	0
12/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.67100	0.68600	0
12/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.41000	2.42400	0
12/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.35400	4.36600	0
12/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.33400	6.34600	0
12/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.32800	8.33900	0
12/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.11700	0.12200	0
12/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.56800	0.58200	0
12/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.26800	2.28200	0
12/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.20600	4.21900	0
12/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.18500	6.19700	0
12/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.17800	8.18900	0
12/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.00900	0
12/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07300	0.07700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.44200	0.45500	0
12/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.08200	2.09600	0
12/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.01100	4.02300	0
12/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.98700	5.99900	0
12/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.97800	7.98900	0
12/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04600	0.04800	0
12/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.31300	0.32500	0
12/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.84900	1.86300	0
12/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.76500	3.77700	0
12/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.73900	5.75000	0
12/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.72800	7.74000	0
12/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04200	0.04400	0
12/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.29100	0.30100	0
12/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.80200	1.81700	0
12/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.71600	3.72800	0
12/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.68900	5.70100	0
12/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.67800	7.69000	0
12/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.63600	0.65100	0
12/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.17500	0.18200	0
12/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.70700	0.72200	0
12/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.45700	2.47100	0
12/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.40300	4.41500	0
12/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.38400	6.39500	0
12/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.37800	8.38900	0
12/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.13000	0.13500	0
12/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.60200	0.61600	0
12/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.31500	2.32900	0
12/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.25600	4.26800	0
12/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.23500	6.24600	0
12/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.22800	8.23900	0
12/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01900	0.01900	0
12/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.14400	0.15000	0
12/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.36200	2.37600	0
12/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.30500	4.31700	0
12/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.28400	6.29600	0
12/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.27800	8.28900	0
12/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01400	0.01300	0
12/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.10500	0.10900	0
12/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.53500	0.54900	0
12/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.22100	2.23500	0
12/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.15700	4.17000	0
12/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.13600	6.14700	0
12/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.12800	8.13900	0
12/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09300	0.09800	0
12/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.50300	0.51700	0
12/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.17500	2.18900	0
12/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.10800	4.12100	0
12/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.08600	6.09800	0
12/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.07800	8.08900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08300	0.08700	0
12/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.47200	0.48600	0
12/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.12800	2.14200	0
12/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.05900	4.07200	0
12/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.03700	6.04800	0
12/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.02800	8.03900	0
12/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06700	0.07000	0
12/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.41400	0.42700	0
12/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.03500	2.04900	0
12/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.96100	3.97400	0
12/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.93800	5.94900	0
12/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.92800	7.93900	0
12/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00900	0.00800	0
12/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06100	0.06400	0
12/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.38700	0.40000	0
12/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.98800	2.00200	0
12/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.91200	3.92500	0
12/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.88800	5.90000	0
12/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.87800	7.88900	0
12/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.36200	0.37400	0
12/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05100	0.05300	0
12/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.33700	0.34900	0
12/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.89500	1.90900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.81400	3.82600	0
12/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.78800	5.80000	0
12/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.77800	7.78900	0
12/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05600	0.05800	0
12/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.94100	1.95600	0
12/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.86300	3.87600	0
12/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.83800	5.85000	0
12/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.82800	7.83900	0
12/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.15620	8.14500	493
12/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07600	0.07800	0
12/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.18800	0.19200	0
12/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.65100	0.65000	0
12/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.30000	1.29200	0
12/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.22100	2.21000	0
12/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.21100	3.20000	0
12/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.20700	4.19600	0
12/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.42800	0.43100	0
12/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03500	0.03600	0
12/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07500	0.07700	0
12/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18400	0.18700	300
12/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.25900	1.25100	0
12/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.17100	2.16100	0
12/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.16100	3.15000	0
12/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.15700	4.14600	0
12/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03400	0.03600	0
12/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07300	0.07500	0
12/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.17900	0.18300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.60500	0.60500	0
12/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.21800	1.21000	0
12/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.12200	2.11200	0
12/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.11200	3.10000	0
12/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.10700	4.09600	0
12/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31100	0.31400	0
12/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.10600	5.09500	0
12/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30200	0.30500	330
12/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.23900	0.24200	0
12/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.28400	0.28700	0
12/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49000	0.49200	0
12/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.99600	0.99000	0
12/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.83500	1.82400	0
12/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.81400	2.80300	0
12/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.80800	3.79700	0
12/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04900	0.05000	0
12/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10900	0.11200	0
12/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.65900	3.64700	0
12/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.50700	0.50800	0
12/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01700	0.01800	0
12/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03700	0.03800	0
12/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07900	0.08100	0
12/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.19800	0.20200	0
12/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.70000	0.69800	0
12/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.38500	1.37600	0
12/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.31900	2.30800	0
12/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.31000	3.29900	0
12/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.30700	4.29500	0
12/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07700	0.08000	0
12/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19300	0.19700	0
12/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.67500	0.67400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.34200	1.33400	0
12/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.27000	2.25900	0
12/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.26100	3.24900	0
12/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.25700	4.24600	0
12/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06600	0.06800	0
12/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.15800	0.16100	0
12/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.03000	1.02300	0
12/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.88100	1.87100	0
12/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.86400	2.85200	0
12/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.85800	3.84700	0
12/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06500	0.06700	0
12/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15400	0.15700	0
12/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03400	0.03500	0
12/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07200	0.07400	0
12/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17500	0.17800	0
12/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.58300	0.58300	0
12/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.17700	1.17000	0
12/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.07300	2.06200	0
12/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.06200	3.05100	0
12/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.05700	4.04600	0
12/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.62700	0.62700	0
12/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03300	0.03400	0
12/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07100	0.07300	0
12/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17100	0.17400	0
12/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56200	0.56300	4,400
12/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.13800	1.13000	0
12/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.02400	2.01300	0
12/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.01300	3.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.00800	3.99600	0
12/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03300	0.03400	0
12/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06900	0.07100	0
12/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.16600	0.17000	0
12/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.54300	0.54400	0
12/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.10100	1.09400	0
12/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.97600	1.96600	0
12/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.96300	2.95200	0
12/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.95800	3.94600	0
12/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03200	0.03300	0
12/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06800	0.07000	0
12/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16200	0.16500	0
12/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.52400	0.52600	0
12/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.06500	1.05800	0
12/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.92900	1.91800	0
12/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.91300	2.90200	0
12/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.90800	3.89700	0
12/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02900	0.03000	0
12/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06200	0.06400	0
12/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.14600	0.14900	0
12/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.45800	0.46000	0
12/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.93000	0.92400	0
12/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.74200	1.73200	0
12/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.71500	2.70400	0
12/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.70800	3.69700	0
12/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03000	0.03100	0
12/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06300	0.06500	0
12/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15000	0.15300	0
12/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.47400	0.47500	0
12/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.96200	0.95700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.78800	1.77800	0
12/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.76500	2.75300	0
12/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.75800	3.74700	0
12/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.41400	0.41700	117
12/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02900	0.03000	0
12/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06100	0.06300	0
12/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14200	0.14500	0
12/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.44300	0.44500	0
12/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.89800	0.89300	0
12/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.69600	1.68600	0
12/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.66500	2.65400	0
12/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04000	0.04100	0
12/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.24200	0.24800	0
12/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.78700	0.80000	0
12/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.48600	2.50000	0
12/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.40500	4.41800	0
12/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.37300	6.38500	0
12/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.35700	8.36800	0
12/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.85800	0.87200	0
12/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
12/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03200	0.03300	0
12/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.20600	0.21200	0
12/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.71800	0.73000	0
12/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.39400	2.40800	0
12/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.30700	4.32000	0
12/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.27400	6.28600	0
12/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.25700	8.26900	0
12/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.22400	0.22900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.75200	0.76500	0
12/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.44000	2.45400	0
12/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.35600	4.36900	0
12/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.32300	6.33500	0
12/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.30700	8.31900	0
12/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02300	0.02300	0
12/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15900	0.16300	0
12/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.61800	0.63100	0
12/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.25600	2.27000	0
12/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.16200	4.17500	0
12/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.12600	6.13800	0
12/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.10900	8.12000	0
12/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14500	0.14900	0
12/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.58700	0.59900	0
12/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.21000	2.22500	0
12/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.11300	4.12600	0
12/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.07700	6.08900	0
12/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.05900	8.07100	0
12/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01800	0.01800	0
12/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.13200	0.13500	0
12/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.55600	0.56800	0
12/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.16500	2.17900	0
12/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.06500	4.07800	0
12/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.02700	6.03900	0
12/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.00900	8.02100	0
12/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.47100	0.48200	0
12/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12100	0.12500	0
12/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.52700	0.53800	0
12/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.11900	2.13300	0
12/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.01600	4.02900	0
12/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.97800	5.99000	0
12/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.96000	7.97100	0
12/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.34800	2.36200	0
12/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.25900	4.27200	0
12/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.22500	6.23700	0
12/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.20800	8.21900	0
12/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02500	0.02600	0
12/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.17400	0.17800	0
12/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.30200	2.31600	0
12/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.21000	4.22300	0
12/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.17500	6.18700	0
12/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.15800	8.17000	0
12/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08600	0.08900	0
12/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.41900	0.42900	0
12/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.93700	1.95200	0
12/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.82100	3.83500	0
12/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.78000	5.79200	0
12/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.76100	7.77200	0
12/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07900	0.08100	0
12/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.39400	0.40300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.89200	1.90700	0
12/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.77300	3.78600	0
12/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.73100	5.74300	0
12/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.71100	7.72300	0
12/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.65100	0.66300	0
12/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.00300	3.01700	0
12/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.94300	4.95500	0
12/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.91700	6.92900	0
12/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.02900	0
12/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.19000	0.19500	0
12/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.68400	0.69700	0
12/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.32800	1.34200	0
12/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.58300	1.59700	0
12/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.24600	1.26000	0
12/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.20500	1.21900	0
12/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
12/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.11200	0.11500	0
12/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.49900	0.51000	0
12/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.07300	2.08800	0
12/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.96700	3.98000	0
12/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.92800	5.94100	0
12/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.91000	7.92200	0
12/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10300	0.10600	0
12/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.02800	2.04200	0
12/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.91900	3.93200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.87900	5.89100	0
12/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.86000	7.87200	0
12/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.82200	0.83600	0
12/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09400	0.09700	0
12/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.44500	0.45500	0
12/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.98200	1.99700	0
12/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.87000	3.88300	0
12/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.83000	5.84200	0
12/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.81000	7.82200	0
12/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.12120	12.07870	11,901
12/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.02200	0.02100	0
12/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.26100	0.23800	0
12/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.12600	1.08400	0
12/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.12200	2.07900	0
12/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.18100	0.16800	0
12/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.97900	0.93800	0
12/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.97200	1.92900	0
12/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.20300	0.18800	0
12/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.02800	0.98600	0
12/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.02200	1.97900	0
12/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.97100	2.92900	0
12/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.11300	0.10500	0
12/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.78800	0.74800	0
12/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.77200	1.73000	0
12/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.77100	2.72900	0
12/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.16100	0.14900	0
12/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.93100	0.89000	0
12/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.92200	1.87900	0
12/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.92100	2.87900	0
12/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.14300	0.13300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.88300	0.84200	0
12/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.87200	1.83000	0
12/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.87100	2.82900	0
12/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.10000	0.09300	0
12/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.74200	0.70300	0
12/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.72200	1.68000	0
12/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.72100	2.67900	0
12/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.01900	0.01900	0
12/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.23100	0.21000	0
12/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.07700	1.03500	0
12/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.07200	2.02900	0
12/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.08800	0.08200	0
12/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.69600	0.65700	0
12/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.67200	1.63000	0
12/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.67100	2.62900	0
12/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.01100	0.01000	0
12/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.12700	0.11800	0
12/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.83600	0.79500	0
12/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.82200	1.78000	0
12/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.82100	2.77900	0
12/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.02800	0.02700	11,630
12/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.32700	0.30000	0
12/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.22500	1.18300	0
12/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.22100	2.17900	0
12/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.07800	0.07300	0
12/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.65100	0.61300	0
12/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.62300	1.58000	0
12/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.06000	0.05700	0
12/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.56300	0.52700	0
12/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.52300	1.48100	0
12/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.52100	2.47900	0
12/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.05300	0.05000	0
12/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.52100	0.48600	0
12/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.47300	1.43100	0
12/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.47100	2.42900	0
12/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.04100	0.03900	0
12/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.43900	0.40700	0
12/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.37400	1.33100	0
12/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.37100	2.32900	0
12/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.06900	0.06400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.60700	0.57000	0
12/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.57300	1.53000	0
12/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.57100	2.52900	0
12/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.03200	0.03100	0
12/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.36300	0.33400	0
12/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.27500	1.23200	0
12/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.27100	2.22900	0
12/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.02500	0.02400	0
12/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.29300	0.26800	0
12/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.17600	1.13300	0
12/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.17200	2.12900	0
12/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.03600	0.03500	0
12/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.40000	0.37000	0
12/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.32400	1.28200	0
12/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.32100	2.27900	0
12/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00100	0.00100	11,630

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.04700	0.04400	0
12/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.47900	0.44600	0
12/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.42400	1.38100	0
12/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.42100	2.37900	0
12/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.72100	3.67900	0
12/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.37100	3.32900	0
12/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.62100	2.57900	0
12/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.52100	3.47900	0
12/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.62100	3.57900	0
12/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.57100	3.52900	0
12/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.32100	3.27900	0
12/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.22100	3.17900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.27100	3.22900	0
12/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.17100	3.12900	0
12/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.02100	2.97900	0
12/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.07100	3.02900	0
12/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.77100	3.72900	0
12/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.17100	4.12900	0
12/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.12100	3.07900	0
12/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.12100	4.07900	0
12/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.27100	4.22900	0
12/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.07100	4.02900	0
12/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.47100	3.42900	0
12/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.97100	3.92900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.92100	3.87900	0
12/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.67100	3.62900	0
12/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.42100	3.37900	0
12/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.48000	2.52200	0
12/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.47900	3.52100	0
12/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.47900	4.52100	0
12/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.47900	5.52100	0
12/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.05800	0.06700	0
12/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.62600	0.66500	0
12/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.58300	1.62500	0
12/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.58000	2.62200	0
12/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.57900	3.62100	0
12/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.57900	4.62100	0
12/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.57900	5.62100	0
12/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.07900	0.09100	0
12/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.71500	0.75600	0
12/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.68200	1.72400	0
12/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.68000	2.72200	0
12/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.67900	3.72100	0
12/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.67900	4.72100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.67900	5.72100	0
12/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.12200	0.13900	0
12/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.85400	0.89500	0
12/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.83100	1.87300	0
12/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.82900	2.87200	0
12/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.82900	3.87100	0
12/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.82900	4.87100	0
12/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.82900	5.87100	0
12/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.09200	0.10500	0
12/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.76100	0.80200	0
12/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.73200	1.77400	0
12/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.73000	2.77200	0
12/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.72900	3.77100	0
12/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.72900	4.77100	0
12/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.72900	5.77100	0
12/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.03600	0.04100	0
12/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.49800	0.53500	0
12/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.43500	1.47700	0
12/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.43000	2.47200	0
12/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.42900	3.47100	0
12/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.42900	4.47100	0
12/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.42900	5.47100	0
12/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.06800	0.07800	0
12/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.67000	0.71000	0
12/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.63300	1.67500	0
12/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.63000	2.67200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.62900	3.67100	0
12/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.62900	4.67100	0
12/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.62900	5.67100	0
12/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05000	0.05700	0
12/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.58200	0.62100	0
12/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.53400	1.57600	0
12/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.53000	2.57200	0
12/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.37900	3.42100	0
12/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.37900	4.42100	0
12/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.37900	5.42100	0
12/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.04200	0.04800	0
12/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.53900	0.57800	0
12/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.48400	1.52600	0
12/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03000	0.03400	0
12/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.45700	0.49400	0
12/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.38000	2.42200	0
12/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.52900	3.57100	0
12/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.52900	4.57100	0
12/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.52900	5.57100	0
12/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.10600	0.12100	0
12/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.80700	0.84800	0
12/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.78200	1.82400	0
12/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.78000	2.82200	0
12/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.77900	3.82100	0
12/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.77900	4.82100	0
12/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.77900	5.82100	0
12/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.93100	1.97300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.30600	0.33900	0
12/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.19000	1.23100	0
12/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.18000	2.22200	0
12/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.17900	3.22100	0
12/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.17900	4.22100	0
12/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.17900	5.22100	0
12/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.17900	7.22100	0
12/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.17900	9.22100	0
12/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02500	0.02800	0
12/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.41700	0.45300	0
12/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.33600	1.37800	0
12/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.32900	3.37100	0
12/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.32900	5.37100	0
12/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.32900	7.37100	0
12/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.32900	9.37100	0
12/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.42900	7.47100	0
12/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.42900	9.47100	0
12/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.47900	7.52100	0
12/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.47900	9.52100	0
12/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.62900	7.67100	0
12/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.62900	9.67100	0
12/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.72900	7.77100	0
12/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.72900	9.77100	0
12/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.77900	7.82100	0
12/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.77900	9.82100	0
12/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.82900	7.87100	0
12/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.82900	9.87100	0
12/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.16000	0.18100	0
12/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.94800	0.99000	0
12/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.92900	3.97100	0
12/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.92900	5.97100	0
12/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.92900	7.97100	0
12/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.92900	9.97100	0
12/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.67900	7.72100	0
12/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.67900	9.72100	0
12/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.52900	7.57100	0
12/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.52900	9.57100	0
12/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02100	0.02400	0
12/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.37900	0.41400	0
12/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.28700	1.32900	0
12/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.27900	3.32100	0
12/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.27900	5.32100	0
12/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.27900	7.32100	0
12/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.27900	9.32100	0
12/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.27200	0.30400	0
12/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.14100	1.18300	0
12/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.12900	3.17100	0
12/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.12900	5.17100	0
12/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.12900	7.17100	0
12/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.12900	9.17100	0
12/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01000	0.01100	0
12/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.24000	0.27000	0
12/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.09200	1.13400	0
12/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.07900	3.12100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.07900	5.12100	0
12/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.07900	7.12100	0
12/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.07900	9.12100	0
12/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01700	0.01900	0
12/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.34200	0.37600	0
12/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.23800	1.28000	0
12/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.22900	3.27100	0
12/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.22900	5.27100	0
12/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.22900	7.27100	0
12/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.22900	9.27100	0
12/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.37900	7.42100	0
12/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.37900	9.42100	0
12/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.18200	0.20900	0
12/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	0.99600	1.03800	0
12/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.98100	2.02300	0
12/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.97900	4.02100	0
12/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.97900	6.02100	0
12/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.97900	8.02100	0
12/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.97900	10.02100	0
12/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.21000	0.23900	0
12/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.04400	1.08600	0
12/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.03100	2.07300	0
12/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.02900	4.07100	0
12/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.02900	6.07100	0
12/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.02900	8.07100	0
12/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.02900	10.07100	0
12/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.14000	0.15900	0
12/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.90100	0.94200	0
12/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.88100	1.92300	0
12/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.87900	3.92100	0
12/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.87900	5.92100	0
12/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.87900	7.92100	0
12/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.87900	9.92100	0
12/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.57900	6.62100	0
12/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.57900	8.62100	0
12/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.33000	2.37200	0
12/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.32900	4.37100	0
12/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.32900	6.37100	0
12/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.32900	8.37100	0
12/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.08000	2.12300	0
12/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.07900	4.12100	0
12/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.07900	6.12100	0
12/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.07900	8.12100	0
12/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.52900	6.57100	0
12/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.52900	8.57100	0
12/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.23000	2.27200	0
12/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.22900	4.27100	0
12/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.22900	6.27100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.22900	8.27100	0
12/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.92900	2.97100	0
12/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.92900	4.97100	0
12/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.92900	6.97100	0
12/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.92900	8.97100	0
12/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.02900	3.07100	0
12/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.02900	5.07100	0
12/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.02900	7.07100	0
12/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.02900	9.07100	0
12/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.97900	3.02100	0
12/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.97900	5.02100	0
12/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.97900	7.02100	0
12/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.97900	9.02100	0
12/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.82900	6.87100	0
12/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.82900	8.87100	0
12/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.72900	6.77100	0
12/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.72900	8.77100	0
12/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.77900	6.82100	0
12/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.77900	8.82100	0
12/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.67900	6.72100	0
12/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.67900	8.72100	0
12/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.42900	6.47100	0
12/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.42900	8.47100	0
12/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.37900	6.42100	0
12/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.37900	8.42100	0
12/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.47900	6.52100	0
12/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.47900	8.52100	0
12/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.38600	1.42800	0
12/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.62900	6.67100	0
12/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.62900	8.67100	0
12/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.28000	2.32200	0
12/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.27900	4.32100	0
12/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.27900	6.32100	0
12/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.27900	8.32100	0
12/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.32350	12.27900	13,388
12/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.03000	0.03000	0
12/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03300	0.03300	0
12/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.15200	0.15100	0
12/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.34600	0.33900	0
12/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.74900	1.70600	0
12/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.73000	2.68600	0
12/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.39500	0.38600	8,032
12/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.98200	0.95100	0
12/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.89300	1.85000	0
12/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.87900	2.83500	0
12/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02900	0.02900	0
12/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.47600	0.46000	0
12/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.14700	1.10900	0
12/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.08800	2.04400	0
12/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.10300	1.06800	0
12/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.03900	1.99500	0
12/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.10000	0.10000	0
12/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.20800	0.20500	0
12/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.50000	0.48400	0
12/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.19100	1.15300	0
12/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.13700	2.09300	0
12/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02500	0.02500	0
12/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.02800	0.02800	0
12/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.03100	0.03100	0
12/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.73200	0.70700	0
12/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.55900	1.51700	0
12/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.53200	2.48700	0
12/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.14600	0.14600	0
12/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.83400	0.80600	0
12/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.70100	1.65900	0
12/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.02600	0.02600	0
12/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05200	0.05200	0
12/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.15800	0.15700	0
12/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.36200	0.35400	0
12/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.90600	0.87600	0
12/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.79700	1.75400	0
12/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.78000	2.73500	0
12/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.09700	0.09700	0
12/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03500	0.03500	0
12/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.55200	0.53400	0
12/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.28100	1.24200	0
12/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.24500	0.24100	0
12/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.60800	0.58800	0
12/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.37300	1.33200	0
12/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.33400	2.29000	0
12/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02400	0.02400	0
12/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.04700	0.04700	0
12/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.14100	0.14100	0
12/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.31700	0.31100	0
12/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.79900	0.77200	0
12/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.65300	1.61100	0
12/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.63100	2.58700	0
12/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.69900	0.67600	0
12/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.51200	1.47000	0
12/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.48200	2.43800	0
12/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.21600	0.21400	0
12/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.52600	0.50800	0
12/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.18600	2.14200	0
12/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11000	0.11000	0
12/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.23500	0.23200	0
12/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.58000	0.56000	28
12/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.32700	1.28700	0
12/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.28500	2.24000	0
12/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01900	0.01900	0
12/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.03900	0.03900	0
12/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.25600	0.25200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.63800	0.61600	0
12/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.41900	1.37800	0
12/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.38300	2.33900	0
12/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.26700	0.26200	0
12/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.66800	0.64500	0
12/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.43300	2.38900	0
12/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02300	0.02300	0
12/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04500	0.04500	0
12/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.30300	0.29800	0
12/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.76500	0.73900	0
12/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.60600	1.56400	0
12/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.58100	2.53700	0
12/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.13600	0.13600	0
12/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02700	0.02700	0
12/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05400	0.05400	0
12/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.17000	0.16900	0
12/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03200	0.03200	0
12/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.06600	0.06600	0
12/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.20000	0.19700	0
12/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.05600	0.05600	0
12/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.37600	3.33200	0
12/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.06200	1.02800	0
12/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.99000	1.94600	0
12/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.97800	2.93400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.02000	0.02000	0
12/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.08600	0.08600	8,032
12/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.02200	0.98900	0
12/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.94100	1.89800	0
12/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01800	0.01800	0
12/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.03800	0.03800	0
12/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08000	0.08000	0
12/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.16400	0.16300	0
12/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.37800	0.36900	0
12/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.94400	0.91300	0
12/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.84500	1.80200	0
12/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.82900	2.78500	0
12/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.04100	0.04100	0
12/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.12200	0.12200	0
12/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.41300	0.40300	0
12/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.46500	1.42400	0
12/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.92900	2.88400	0
12/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.42400	4.37900	0
12/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.11400	0.11400	0
12/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03400	0.03400	0
12/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.10300	0.10300	0
12/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.33100	0.32400	0
12/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.23600	1.19700	0
12/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.68000	2.63600	0
12/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.17400	4.13000	0
12/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02500	0.02600	0
12/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.07400	0.07400	0
12/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.22600	0.22200	0
12/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.87000	0.84100	0
12/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.23500	2.19100	0
12/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.72500	3.68100	0
12/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02200	0.02200	0
12/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04400	0.04400	0
12/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.09400	0.09300	0
12/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.13100	0.13100	0
12/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.19200	0.19000	0
12/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.29100	0.28500	0
12/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.45200	0.44000	0
12/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.10700	0.10700	0
12/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02100	0.02100	0
12/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04200	0.04200	0
12/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.12700	0.12600	0
12/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.18400	0.18200	0
12/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.27800	0.27400	0
12/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.43200	0.42100	0
12/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.11800	0.11800	0
12/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00600	0.00600	11,194
12/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.17700	0.17600	11,194
12/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09000	0.09000	0
12/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.06300	0.06300	0
12/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.52600	3.48200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.06800	0.06800	0
12/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.62600	3.58100	0
12/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.57600	3.53100	0
12/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.32700	3.28200	0
12/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.05000	0.05000	0
12/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.22700	3.18300	0
12/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.27700	3.23200	0
12/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.04900	0.04900	0
12/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.17700	3.13300	0
12/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.02800	2.98400	0
12/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.07800	3.03300	0
12/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.07700	0.07600	0
12/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.77500	3.73100	0
12/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.12700	3.08300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.12400	4.08000	0
12/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.27400	4.23000	0
12/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.07500	4.03000	0
12/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06100	0.06100	0
12/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.47600	3.43200	0
12/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07100	0.07100	0
12/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.67500	3.63100	0
12/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.97500	3.93000	0
12/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.92500	3.88100	0
12/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.05800	0.05800	0
12/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.42600	3.38200	0
12/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.62900	6.67300	0
12/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.62700	8.67100	0
12/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.17800	7.22200	0
12/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.17700	9.22100	0
12/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.63500	2.67900	0
12/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.57900	6.62300	0
12/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.57800	8.62200	0
12/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.07800	8.12200	0
12/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.39800	2.44200	0
12/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.32800	8.37200	0
12/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.58800	2.63200	0
12/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.54000	4.58400	0
12/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.52900	6.57300	0
12/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.52800	8.57200	0
12/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.30400	2.34700	0
12/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.22800	8.27200	0
12/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.92900	6.97300	0
12/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.92700	8.97100	0
12/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.02800	7.07300	0
12/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.02700	9.07100	0
12/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.97900	7.02300	0
12/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.97700	9.02100	0
12/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.87600	2.92000	0
12/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.82900	6.87300	0
12/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.82700	8.87100	0
12/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.72900	6.77300	0
12/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.72700	8.77100	0
12/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.82700	2.87100	0
12/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.78700	4.83100	0
12/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.77700	8.82100	0
12/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.67900	6.72300	0
12/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.67700	8.72100	0
12/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.42900	6.47300	0
12/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.42800	8.47200	0
12/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.44500	2.48900	0
12/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.39200	4.43600	0
12/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.37900	6.42300	0
12/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.37800	8.42200	0
12/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.54000	2.58400	0
12/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.49000	4.53400	0
12/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.47900	6.52300	0
12/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.47800	8.52200	0
12/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.11700	2.16100	0
12/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.25400	1.29700	0
12/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.18300	5.22700	0
12/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.74500	1.78900	0
12/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.45900	0.49200	0
12/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.80500	0.84500	0
12/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.21100	1.25300	0
12/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.65400	1.69700	0
12/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.06900	3.11300	0
12/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.04800	4.09200	0
12/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.03500	5.07900	0
12/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.03000	6.07400	0
12/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.88400	1.92800	0
12/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.42900	0.46100	0
12/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.76800	0.80600	0
12/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.16900	1.21100	0
12/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.60800	1.65200	0
12/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.07100	2.11400	0
12/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.02100	3.06500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	3.99900	4.04300	0
12/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.98500	5.02900	0
12/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.98000	6.02400	0
12/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.14700	0.16200	0
12/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.00300	1.04300	0
12/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.35100	2.39500	0
12/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.80200	3.84700	0
12/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.28300	5.32700	0
12/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.77900	6.82300	0
12/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.27800	8.32200	0
12/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06300	0.06800	0
12/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.65800	0.69500	0
12/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.93000	1.97400	0
12/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.36100	3.40500	0
12/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.83600	4.88000	0
12/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.32900	6.37300	0
12/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.82800	7.87200	0
12/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.79100	1.83500	0
12/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00600	0.00500	0
12/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04200	0.04500	0
12/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.49000	0.52400	0
12/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.69900	1.74300	0
12/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.11800	3.16200	0
12/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.58900	4.63300	0
12/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.08000	6.12400	0
12/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.57800	7.62200	0
12/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02200	0.02300	0
12/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.12100	0.13400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.55500	0.59000	0
12/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.34100	1.38400	0
12/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.25700	2.30100	0
12/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.21500	3.25900	0
12/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.19500	4.23900	0
12/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01800	0.01900	0
12/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.09900	0.11000	0
12/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.16300	2.20700	0
12/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.09700	4.14100	0
12/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.08400	5.12800	0
12/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.08900	0.09900	0
12/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.23300	5.27700	0
12/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.87700	8.92100	0
12/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.68300	2.72700	0
12/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.63800	4.68200	0
12/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.87900	6.92300	0
12/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.12700	1.16800	0
12/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.49300	2.53700	0
12/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.45900	3.50300	0
12/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.44100	4.48500	0
12/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.43200	5.47600	0
12/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.29700	1.34000	0
12/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.73100	2.77500	0
12/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.70400	3.74800	0
12/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.68800	4.73200	0
12/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.68100	5.72500	0
12/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.56300	1.60700	0
12/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03300	0.03500	0
12/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.19200	0.21000	0
12/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.73000	0.76900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.97200	3.01600	0
12/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.95000	3.99400	0
12/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.93500	4.97900	0
12/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.93000	5.97400	0
12/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.24500	0.26600	0
12/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.84400	0.88300	0
12/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04600	0.04900	0
12/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.26500	0.28700	0
12/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.88300	0.92300	0
12/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.16600	3.21000	0
12/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.14600	4.19000	0
12/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.13400	5.17800	0
12/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.12900	6.17400	0
12/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01200	0.01100	0
12/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05400	0.05800	0
12/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.30700	0.33100	0
12/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.96200	1.00300	0
12/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.83700	1.88100	0
12/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.26300	3.30800	0
12/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.24400	4.28800	0
12/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.22900	6.27300	0
12/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.35300	0.37900	0
12/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.04300	1.08500	0
12/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.34300	4.38700	0
12/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.33200	5.37600	0
12/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03900	0.04100	0
12/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.22600	0.24700	0
12/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03000	0.03200	0
12/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.17600	0.19300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.69400	0.73200	0
12/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.51800	1.56200	0
12/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.92400	2.96800	0
12/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.90100	3.94500	0
12/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.88600	4.93000	0
12/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.88000	5.92400	0
12/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05000	0.05300	0
12/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.28500	0.30900	0
12/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.92200	0.96200	0
12/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.17900	6.22300	0
12/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05800	0.06300	0
12/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.32900	0.35500	0
12/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.31200	3.35600	0
12/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.29300	4.33700	0
12/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.27900	6.32300	0
12/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.02400	2.06800	0
12/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02400	0.02500	0
12/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.13300	0.14700	0
12/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.58900	0.62500	0
12/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.38500	1.42800	0
12/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.77900	2.82300	0
12/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.75300	3.79700	0
12/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.73700	4.78100	0
12/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.73100	5.77500	0
12/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.22800	7.27200	0
12/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.22700	9.27100	0
12/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02800	0.03000	0
12/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.16100	0.17700	0
12/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.47300	1.51700	0
12/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.32800	7.37200	0
12/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.32700	9.37100	0
12/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.42800	7.47200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.42700	9.47100	0
12/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00900	0.00800	0
12/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03600	0.03800	0
12/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.20900	0.22800	0
12/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.50800	3.55200	0
12/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.48200	5.52600	0
12/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.47800	7.52200	0
12/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.47700	9.52100	0
12/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.65500	3.69900	0
12/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.63100	5.67500	0
12/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.62800	7.67200	0
12/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.62700	9.67100	0
12/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.67800	7.72200	0
12/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.67700	9.72100	0
12/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.85200	3.89600	0
12/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.83000	5.87400	0
12/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.82700	9.87100	0
12/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.06800	0.07400	0
12/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.37700	0.40500	0
12/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.08500	1.12600	0
12/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.97700	2.02100	0
12/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.87800	7.92200	0
12/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.87700	9.92100	0
12/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08000	0.08900	0
12/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.97800	8.02200	0
12/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.97700	10.02100	0
12/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.07400	0.08000	0
12/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.40300	0.43100	0
12/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.92800	7.97200	0
12/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.92700	9.97100	0
12/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.78000	5.82400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.77800	7.82200	0
12/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.77700	9.82100	0
12/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.60600	3.65000	0
12/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.58100	5.62500	0
12/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.57700	9.62100	0
12/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.10900	0.12200	0
12/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.52200	0.55700	0
12/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.12800	7.17200	0
12/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.12700	9.17100	0
12/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.07800	7.12300	0
12/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.07700	9.12100	0
12/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02600	0.02700	0
12/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.62300	0.66000	0
12/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.42900	1.47200	0
12/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.27800	7.32200	0
12/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.27700	9.32100	0
12/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.41000	3.45400	0
12/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.38200	5.42600	0
12/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.37800	7.42200	0
12/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.37700	9.42100	0
12/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.55700	3.60100	0
12/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.53100	5.57500	0
12/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.52800	7.57200	0
12/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.52700	9.57100	0
12/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.02800	8.07200	0
12/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.02700	10.07100	0
12/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.72800	7.77200	0
12/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.72700	9.77100	0
12/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.52600	12.48170	1,263
12/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.55700	0.53700	0
12/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.53600	0.51700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.54000	0.52000	0
12/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.69400	0.71800	0
12/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.79000	0.81500	0
12/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.76100	0.78500	0
12/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08630	0.08630	1,364
12/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00660	0.00662	0
12/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00129	0.00134	0
12/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01633	0.01633	0
12/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
12/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00499	0.00504	0
12/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00030	0.00032	0
12/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08780	0.08790	0
12/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00939	0.00948	0
12/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00450	0.00457	0
12/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01795	0.01805	0
12/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00015	0.00015	0
12/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00670	0.00667	0
12/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00159	0.00158	0
12/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.55060	10.57440	21,848
12/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00500	0.00700	0
12/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.12300	0.13900	0
12/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.90500	0.92800	0
12/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.90100	1.92400	0
12/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.90100	2.92400	0
12/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00100	13,636
12/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00700	0.00900	0
12/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.16300	0.18100	0
12/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.00300	1.02700	0
12/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.00100	2.02400	0
12/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.00100	3.02400	0
12/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.01200	0.01500	0
12/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.25200	0.27300	0
12/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.15200	1.17500	0
12/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.15100	2.17400	0
12/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.15100	3.17400	0
12/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.01000	0.01300	0
12/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.22000	0.24000	0
12/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.10200	1.12600	0
12/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.10100	2.12400	0
12/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.10100	3.12400	0
12/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00600	0.00800	0
12/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.14200	0.15900	0
12/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.95400	0.97700	0
12/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.95100	1.97400	0
12/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.95100	2.97400	0
12/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.01400	0.01700	0
12/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.28600	0.30700	0
12/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.20100	1.22500	0
12/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.20100	2.22400	0
12/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.20100	3.22400	0
12/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00900	0.01100	10
12/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.19100	0.21000	0
12/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.05200	1.07600	0
12/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.05100	2.07400	0
12/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.05100	3.07400	0
12/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00500	0.00600	0
12/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.10700	0.12100	0
12/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.85600	0.87900	0
12/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.85100	1.87400	0
12/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.85100	2.87400	0
12/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00400	0.00500	0
12/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.09200	0.10500	0
12/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.80700	0.83100	0
12/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.80100	1.82400	0
12/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.80100	2.82400	0
12/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.05000	0.05900	0
12/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.61800	0.64100	0
12/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.60100	1.62400	0
12/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.60100	2.62400	0
12/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.04300	0.05100	13,651
12/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.57200	0.59500	0
12/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.55100	1.57400	0
12/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.55100	2.57400	0
12/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00300	0.00400	0
12/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.06800	0.07900	0
12/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.71200	0.73500	0
12/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.70100	1.72400	0
12/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.70100	2.72400	0
12/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00300	0.00400	0
12/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.07900	0.09100	0
12/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.75900	0.78300	0
12/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.75100	1.77400	0
12/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.75100	2.77400	0
12/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.05800	0.06800	0
12/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.66500	0.68800	0
12/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.65100	1.67400	0
12/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.65100	2.67400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.02600	0.03200	0
12/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.44100	0.46400	0
12/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.40100	1.42500	0
12/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.40100	2.42400	0
12/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.03600	0.04400	0
12/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.52800	0.55000	0
12/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.50100	1.52500	0
12/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.50100	2.52400	0
12/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.03100	0.03700	0
12/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.48400	0.50700	0
12/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.45100	1.47500	0
12/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.45100	2.47400	0
12/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.02200	0.02800	0
12/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.40000	0.42200	0
12/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.35100	1.37500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.35100	2.37400	0
12/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.35100	3.37400	0
12/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.30100	3.32400	0
12/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.45100	3.47400	0
12/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.01600	0.02000	0
12/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.32300	0.34400	0
12/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.25100	1.27500	0
12/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.25100	2.27400	0
12/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.25100	3.27400	0
12/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.01900	0.02400	2,700
12/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.36100	0.38200	0
12/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.30100	1.32500	0
12/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.30100	2.32400	0
12/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.40100	3.42400	0
12/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.74900	4.72600	0
12/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.74900	6.72600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.74900	8.72600	0
12/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.59900	6.57600	0
12/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.59900	8.57600	0
12/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.55000	1.52800	0
12/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.06000	0.05800	0
12/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.71800	0.70000	0
12/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.70000	1.67700	0
12/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.69900	2.67600	0
12/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.69900	3.67600	0
12/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.69900	4.67600	0
12/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.69900	5.67600	0
12/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.69900	6.67600	0
12/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.69900	8.67600	0
12/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.07200	0.07000	0
12/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.76500	0.74600	0
12/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.74900	2.72600	0
12/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.54900	6.52600	0
12/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.54900	8.52600	0
12/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.64900	6.62600	0
12/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.64900	8.62600	0
12/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04900	0.04800	0
12/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.67100	0.65400	0
12/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.65000	1.62700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.64900	2.62600	0
12/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.64900	3.62600	0
12/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.64900	4.62600	0
12/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.64900	5.62600	0
12/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03300	0.03300	0
12/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.58000	0.56300	0
12/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.54900	2.52600	0
12/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.54900	3.52600	0
12/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.54900	4.52600	0
12/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.54900	5.52600	0
12/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02700	0.02600	0
12/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.53500	0.52000	0
12/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.50100	1.47800	0
12/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.49900	2.47600	0
12/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.49900	3.47600	0
12/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.49900	4.47600	0
12/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.49900	5.47600	0
12/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04000	0.04000	0
12/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.62500	0.60800	0
12/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.60000	1.57800	0
12/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.59900	2.57600	0
12/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.59900	3.57600	0
12/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.59900	4.57600	0
12/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.59900	5.57600	0
12/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.40700	0.39400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.35200	1.32900	0
12/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.34900	2.32600	0
12/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.34900	3.32600	0
12/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.34900	4.32600	0
12/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.34900	5.32600	0
12/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.32800	0.31700	0
12/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.25200	1.23000	0
12/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.24900	2.22600	0
12/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.24900	3.22600	0
12/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.24900	4.22600	0
12/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.24900	5.22600	0
12/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.36700	0.35500	0
12/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.30200	1.28000	0
12/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.29900	2.27600	0
12/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.29900	3.27600	0
12/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.29900	4.27600	0
12/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.29900	5.27600	0
12/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02100	0.02100	0
12/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.49200	0.47700	0
12/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.45100	1.42900	0
12/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.44900	2.42600	0
12/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.44900	3.42600	0
12/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.44900	4.42600	0
12/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.44900	5.42600	0
12/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.44900	0.43500	0
12/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.40100	1.37900	0
12/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.39900	2.37600	0
12/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.39900	3.37600	0
12/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.39900	4.37600	0
12/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.39900	5.37600	0
12/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.29100	0.28100	0
12/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.20300	1.18100	0
12/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.19900	2.17600	0
12/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.19900	3.17600	0
12/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.19900	4.17600	0
12/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.19900	5.17600	0
12/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.25600	0.24700	0
12/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.15400	1.13200	0
12/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.14900	2.12600	0
12/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.14900	3.12600	0
12/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.14900	4.12600	0
12/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.14900	5.12600	0
12/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.14000	0.13600	0
12/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.95800	0.93700	0
12/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.94900	1.92700	0
12/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.94900	2.92600	0
12/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.94900	3.92600	0
12/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.94900	4.92600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.08500	0.08300	0
12/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.81300	0.79300	0
12/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.80000	1.77700	0
12/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.79900	2.77600	0
12/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.79900	3.77600	0
12/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.79900	4.77600	0
12/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.79900	6.77600	0
12/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.79900	8.77600	0
12/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.94900	6.92600	0
12/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.94900	8.92600	0
12/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.19100	0.18500	0
12/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.05500	1.03400	0
12/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.04900	3.02600	0
12/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.04900	5.02600	0
12/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.04900	7.02600	0
12/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.04900	9.02600	0
12/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.14900	7.12600	0
12/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.14900	9.12600	0
12/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.29900	7.27600	0
12/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.29900	9.27600	0
12/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.39900	7.37600	0
12/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.39900	9.37600	0
12/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.54900	7.52600	0
12/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.54900	9.52600	0
12/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.49900	7.47600	0
12/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.49900	9.47600	0
12/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.24900	7.22600	0
12/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.24900	9.22600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.11900	0.11600	0
12/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.90900	0.88900	0
12/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.89900	2.87600	0
12/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.89900	4.87600	0
12/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.89900	6.87600	0
12/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.89900	8.87600	0
12/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.10100	0.09900	0
12/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.86100	0.84100	0
12/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.84900	2.82600	0
12/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.84900	4.82600	0
12/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.84900	6.82600	0
12/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.84900	8.82600	0
12/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.16200	0.15700	0
12/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.00600	0.98500	0
12/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.99900	2.97600	0
12/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.99900	4.97600	0
12/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.99900	6.97600	0
12/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.99900	8.97600	0
12/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.04900	2.02700	0
12/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.19900	7.17600	0
12/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.19900	9.17600	0
12/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.44900	7.42600	0
12/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.44900	9.42600	0
12/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.34900	7.32600	0
12/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.34900	9.32600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.22200	0.21500	0
12/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.10400	1.08300	0
12/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.09900	3.07600	0
12/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.09900	5.07600	0
12/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.09900	7.07600	0
12/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.09900	9.07600	0
12/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.73200	10.75460	12,958
12/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.09000	0.09900	0
12/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.10900	0.11800	0
12/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.09900	0.10800	0
12/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.02600	0.02900	0
12/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.19800	0.21300	25
12/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.60300	0.62700	20
12/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.45000	1.47300	0
12/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.43500	2.45800	0
12/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.43200	3.45500	0
12/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01700	0.01900	0
12/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.14500	0.15800	0
12/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.43000	0.45200	0
12/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.16300	1.18700	0
12/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.13700	2.16000	0
12/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.23200	0.24900	0
12/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.70500	0.72900	0
12/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.59600	1.61900	0
12/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.58500	2.60700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.02300	1.04700	0
12/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.98900	2.01100	0
12/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.98300	3.00600	0
12/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01000	0.01100	0
12/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.27300	0.29200	0
12/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.81700	0.84100	0
12/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.74300	1.76500	0
12/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.73400	2.75700	0
12/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.08700	0.09400	0
12/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01300	0.01500	0
12/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.12000	0.13000	0
12/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.34000	0.36100	0
12/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.98000	1.00400	0
12/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.94000	1.96200	0
12/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.93400	2.95600	0
12/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01100	0.01300	0
12/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.30500	0.32400	0
12/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.89700	0.92100	0
12/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.84100	1.86400	0
12/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.83400	2.85600	0
12/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01000	0.01200	0
12/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.10400	0.11300	0
12/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.28900	0.30800	0
12/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.85600	0.88000	0
12/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.79200	1.81400	0
12/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.78400	2.80700	0
12/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01400	0.01600	0
12/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.12500	0.13600	0
12/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.36000	0.38100	0
12/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.13300	3.15600	0
12/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01500	0.01700	0
12/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.13200	0.14300	0
12/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.38200	0.40300	0
12/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.07000	1.09300	0
12/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.03800	2.06100	0
12/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.03300	3.05600	0
12/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02400	0.02700	0
12/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.18800	0.20200	0
12/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.57100	0.59500	0
12/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.40200	1.42500	0
12/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.38600	2.40800	0
12/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.38300	3.40500	0
12/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02200	0.02500	0
12/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.17800	0.19200	0
12/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.54100	0.56400	0
12/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.35400	1.37700	0
12/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.33600	2.35900	0
12/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.33300	3.35500	0
12/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01800	0.02000	0
12/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.15300	0.16600	0
12/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.45600	0.47900	0
12/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.21100	1.23400	0
12/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.18700	2.21000	0
12/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.18300	3.20600	0
12/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02100	0.02300	0
12/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.16900	0.18300	0
12/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.51100	0.53400	0
12/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.30600	1.32900	0
12/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.28600	2.30900	0
12/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.28300	3.30500	0
12/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.02000	0.02200	0
12/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16100	0.17400	0
12/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.48300	0.50600	0
12/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.25800	1.28100	0
12/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.23700	2.25900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.23300	3.25500	0
12/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01200	0.01400	0
12/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.11400	0.12400	0
12/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.32200	0.34200	29
12/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.93800	0.96200	0
12/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.89000	1.91300	0
12/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.88400	2.90600	0
12/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05600	0.05700	0
12/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.44000	0.43700	0
12/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.23200	1.21900	0
12/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.13000	3.10900	0
12/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.11900	5.09700	0
12/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.11800	7.09500	0
12/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.11800	9.09500	0
12/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02600	0.02600	0
12/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.25100	0.25100	0
12/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.92900	0.91900	0
12/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.78800	2.76700	0
12/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.77000	4.74700	0
12/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.76800	6.74600	0
12/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.76800	8.74500	0
12/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02400	0.02400	0
12/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.22900	0.22900	0
12/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.88700	0.87800	0
12/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.73900	2.71800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.72000	4.69700	0
12/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.71800	6.69600	0
12/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.71800	8.69500	0
12/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02900	0.02900	0
12/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.27400	0.27400	0
12/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.97100	0.96100	0
12/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.83600	2.81500	0
12/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.82000	4.79700	0
12/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.81800	6.79600	0
12/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.81800	8.79500	0
12/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02200	0.02200	0
12/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.20900	0.20900	0
12/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.84600	0.83700	0
12/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.69000	2.67000	0
12/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.67000	4.64700	0
12/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.66900	6.64600	0
12/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.66800	8.64500	0
12/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02000	0.02000	0
12/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.18900	0.19000	0
12/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.80600	0.79700	0
12/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.64200	2.62200	0
12/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.62000	4.59700	0
12/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.61900	6.59600	0
12/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.61800	8.59500	0
12/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03800	0.03800	0
12/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.35000	0.34800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.10000	1.08800	0
12/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.98300	2.96200	0
12/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.97000	4.94700	0
12/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.96800	6.94500	0
12/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.96800	8.94500	0
12/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.37800	0.37600	0
12/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.14300	1.13100	0
12/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.03200	3.01100	0
12/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.01900	4.99700	0
12/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.01800	6.99500	0
12/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.01800	8.99500	0
12/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01000	0.00900	0
12/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.07400	0.07500	0
12/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.50700	0.50300	0
12/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.32200	1.30800	0
12/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.22800	3.20700	0
12/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.21900	5.19600	0
12/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.21800	7.19500	0
12/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.21800	9.19500	0
12/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.06500	0.06600	0
12/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.47300	0.46900	0
12/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.17900	3.15800	0
12/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.16900	5.14700	0
12/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.16800	7.14500	0
12/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.16800	9.14500	0
12/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04800	0.04900	0
12/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.40800	0.40600	0
12/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.18800	1.17500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.08100	3.06000	0
12/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.06900	5.04700	0
12/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.06800	7.04500	0
12/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.06800	9.04500	0
12/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.50500	1.48900	0
12/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.42600	3.40400	0
12/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.41900	5.39600	0
12/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.41800	7.39500	0
12/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.41800	9.39500	0
12/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01100	0.01000	0
12/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.08500	0.08600	0
12/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.54100	0.53700	0
12/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.27800	3.25600	0
12/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.26900	5.24600	0
12/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.26800	7.24500	0
12/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.26800	9.24500	0
12/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04100	0.04200	0
12/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.12300	0.12400	0
12/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.65000	0.64400	0
12/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.29800	0.29700	0
12/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.01300	1.00300	0
12/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.88500	2.86400	0
12/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.87000	4.84700	0
12/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.86800	6.84600	0
12/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.86800	8.84500	0
12/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01800	0.01800	0
12/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.17100	0.17200	271
12/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.76600	0.75800	0
12/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.59400	2.57400	0
12/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.57000	4.54700	0
12/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.56900	6.54600	0
12/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.56800	8.54500	0
12/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.36700	1.35300	0
12/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.27700	1.26300	0
12/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.45800	1.44400	0
12/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.90890	10.93180	500
12/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.29600	0.31200	0
12/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.05200	1.04500	0
12/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.08390	11.10720	158
12/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.14700	3.17000	0
12/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03700	0.03900	0
12/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07400	0.07800	0
12/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15500	0.16300	0
12/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03700	0.03900	0
12/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07600	0.08000	0
12/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.15900	0.16600	0
12/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.40000	0.41600	0
12/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.71600	0.73600	0
12/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.32800	1.35100	0
12/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.21600	2.23900	0
12/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.19700	3.21900	0
12/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.70400	2.72700	0
12/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02900	0.03100	0
12/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06100	0.06400	0
12/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12400	0.12900	0
12/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.28900	0.30000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.48600	0.50300	0
12/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.89300	0.91400	0
12/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.61900	1.64200	0
12/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.55700	2.58000	0
12/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03800	0.04000	0
12/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07700	0.08100	0
12/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16200	0.16900	0
12/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.24600	3.26900	0
12/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03300	0.03500	0
12/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06800	0.07200	0
12/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14100	0.14700	0
12/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.34200	0.35600	0
12/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.59400	0.61300	0
12/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.10600	1.12800	0
12/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.93100	1.95400	0
12/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.90100	2.92300	0
12/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.37000	0.38400	0
12/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03300	0.03500	0
12/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06700	0.07100	0
12/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.13800	0.14500	0
12/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.33400	0.34700	0
12/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.57700	0.59600	0
12/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.07300	1.09500	0
12/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.88500	1.90800	0
12/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.85100	2.87400	0
12/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02500	0.02700	0
12/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05400	0.05600	0
12/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10800	0.11300	0
12/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.24100	0.25100	0
12/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.39000	0.40500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.69400	0.71400	0
12/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.28900	1.31100	0
12/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.16800	2.19100	0
12/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02600	0.02800	0
12/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05500	0.05800	0
12/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.11100	0.11700	0
12/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.25200	0.26200	0
12/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.41100	0.42700	0
12/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.73900	0.76000	0
12/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.36800	1.39100	0
12/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.26500	2.28800	0
12/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03600	0.03800	0
12/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07300	0.07700	0
12/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15200	0.15900	0
12/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.38000	0.39400	0
12/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.67200	0.69200	0
12/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.25000	1.27200	0
12/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.11900	2.14200	0
12/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.09800	3.12100	0
12/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03500	0.03700	0
12/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07100	0.07400	0
12/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14600	0.15300	0
12/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.36000	0.37400	0
12/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.63100	0.65000	0
12/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.17400	1.19600	0
12/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.02300	2.04600	0
12/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.99900	3.02200	0
12/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03100	0.03300	0
12/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06400	0.06700	0
12/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.13100	0.13700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.31000	0.32300	0
12/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.52900	0.54700	0
12/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.97900	1.00100	0
12/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.75000	1.77300	0
12/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06600	0.06600	0
12/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.29500	0.29400	0
12/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.84500	0.84000	0
12/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.62600	1.61600	0
12/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.44700	3.43000	0
12/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.38000	5.36000	0
12/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.34700	7.32600	0
12/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.32800	9.30600	0
12/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03900	0.03900	0
12/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.19000	0.18900	0
12/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.64700	0.64300	0
12/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.37600	1.36700	0
12/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.16200	3.14600	0
12/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.08700	5.06700	0
12/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.05100	7.03000	0
12/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.03000	9.00800	0
12/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03500	0.03500	0
12/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16600	0.16500	0
12/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.58800	0.58500	0
12/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.29600	1.28700	0
12/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.06800	3.05200	0
12/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.98900	4.97000	0
12/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.95200	6.93100	0
12/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.93100	8.90900	0
12/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03100	0.03100	0
12/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.13400	0.13400	0
12/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.50500	0.50300	0
12/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.17700	1.17000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.01800	2.00500	0
12/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.87700	3.86000	0
12/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.82100	5.80100	0
12/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.79200	7.77100	0
12/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.77500	9.75300	0
12/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03400	0.03400	0
12/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15500	0.15400	0
12/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.56000	0.55700	0
12/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.25600	1.24800	0
12/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.10700	2.09400	0
12/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.97400	3.95600	0
12/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.92000	5.89900	0
12/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.89100	7.87000	0
12/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.87500	9.85300	0
12/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05100	0.05100	0
12/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23900	0.23800	0
12/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.74300	0.73900	0
12/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.50000	1.49000	0
12/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.30400	3.28800	0
12/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.23300	5.21400	0
12/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.19900	7.17800	0
12/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.17900	9.15700	0
12/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.33600	1.32700	0
12/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01700	0.01600	0
12/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04700	0.04700	0
12/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.22200	0.22100	0
12/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.71000	0.70600	0
12/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.45800	1.44900	0
12/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.25700	3.24000	0
12/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.18400	5.16500	0
12/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.14900	7.12800	0
12/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.83200	8.81000	0
12/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.92800	2.91200	0
12/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.84300	4.82400	0
12/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.80400	6.78300	0
12/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.78200	8.76000	0
12/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
12/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08500	0.08500	0
12/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.35900	0.35700	0
12/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.95200	0.94600	0
12/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.75500	1.74300	0
12/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.59000	3.57200	0
12/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.52700	5.50700	0
12/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.49500	7.47400	0
12/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.47700	9.45500	0
12/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.02000	0
12/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01300	0.01200	0
12/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03200	0.03200	0
12/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.14400	0.14400	0
12/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.53200	0.52900	0
12/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.21600	1.20900	0
12/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.97500	2.95900	0
12/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.89200	4.87300	0
12/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.85300	6.83200	0
12/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.02100	3.00600	0
12/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.94000	4.92100	0
12/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.90300	6.88200	0
12/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.88100	8.85900	0
12/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.12900	9.10700	0
12/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.82530	6.83540	14,062
12/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.02600	1.03600	0
12/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.02500	2.03500	0
12/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.02500	3.03500	0
12/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.02500	4.03500	0
12/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.92700	0.93700	0
12/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.92500	1.93500	0
12/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.92500	2.93500	0
12/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.92500	3.93500	0
12/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.87700	0.88700	0
12/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.87500	1.88500	0
12/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.87500	2.88500	0
12/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.87500	3.88500	0
12/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	0.97600	0.98600	0
12/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	1.97500	1.98500	0
12/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	2.97500	2.98500	0
12/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	3.97500	3.98500	0
12/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.07600	1.08600	0
12/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.07500	2.08500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.07500	3.08500	0
12/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.07500	4.08500	0
12/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.37500	1.38600	0
12/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.37500	2.38500	0
12/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.37500	3.38500	0
12/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.37500	4.38500	0
12/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.17600	1.18600	0
12/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.17500	2.18500	0
12/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.17500	3.18500	0
12/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.17500	4.18500	0
12/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.12600	1.13600	0
12/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.12500	2.13500	0
12/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.12500	3.13500	0
12/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.12500	4.13500	0
12/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.22600	1.23600	0
12/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.22500	2.23500	0
12/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.22500	3.23500	0
12/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.22500	4.23500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.27600	1.28600	0
12/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.27500	2.28500	0
12/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.27500	3.28500	0
12/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.27500	4.28500	0
12/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.57500	3.58500	0
12/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.57500	1.58500	0
12/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.57500	2.58500	0
12/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.67500	1.68500	0
12/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.67500	2.68500	0
12/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.67500	3.68500	0
12/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02700	0.03000	0
12/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.32500	1.33600	0
12/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.32500	2.33500	0
12/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.32500	3.33500	0
12/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.32500	4.33500	0
12/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.42500	1.43500	0
12/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.42500	2.43500	0
12/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.42500	3.43500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.42500	4.43500	0
12/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.73000	0.74000	0
12/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.82800	0.83800	0
12/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.77900	0.78900	0
12/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.08300	0.09000	0
12/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.11900	0.12700	0
12/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.17100	0.18400	0
12/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.31700	0.32900	0
12/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.40200	0.41300	0
12/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.49200	0.50200	0
12/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.58500	0.59600	0
12/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.68100	0.69100	0
12/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.63300	0.64300	0
12/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04800	0.05300	0
12/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.06900	0.07500	0
12/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.09900	0.10700	0
12/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.14100	0.15400	0
12/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.20400	0.21700	0
12/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.27700	0.28900	0
12/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.35900	0.37000	0
12/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.44600	0.45700	0
12/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.53800	0.54900	0
12/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.23900	0.25200	0
12/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.72500	1.73500	0
12/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.72500	2.73500	0
12/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.72500	3.73500	0
12/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05800	0.06300	0
12/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.77500	1.78500	0
12/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.77500	2.78500	0
12/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.77500	3.78500	0
12/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.82500	1.83500	0
12/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.82500	2.83500	0
12/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.82500	3.83500	0
12/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.04000	0.04400	0
12/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.36500	0.35900	0
12/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.32500	2.31500	0
12/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.32500	4.31500	0
12/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.32500	6.31500	0
12/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.32500	8.31500	0
12/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.17500	2.16500	0
12/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.17500	4.16500	0
12/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.17500	6.16500	0
12/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.17500	8.16500	0
12/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.28300	0.27800	0
12/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.22500	2.21500	0
12/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.22500	4.21500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.22500	6.21500	0
12/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.22500	8.21500	0
12/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.27500	2.26500	0
12/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.27500	4.26500	0
12/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.27500	6.26500	0
12/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.27500	8.26500	0
12/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.06400	0.06700	0
12/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.02100	0.02200	0
12/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.03400	0.03500	0
12/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.05200	0.05400	0
12/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.07900	0.08200	0
12/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.11600	0.11900	0
12/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.17400	0.17200	0
12/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.24400	0.24000	0
12/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.32300	0.31800	0
12/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.01000	0.01100	0
12/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.02700	0.02800	0
12/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.04200	0.04400	0
12/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.09600	0.09900	0
12/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.14400	0.14200	0
12/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.20800	0.20500	0
12/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.57600	1.56600	0
12/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.57500	3.56500	0
12/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.57500	5.56500	0
12/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.57500	7.56500	0
12/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.67500	1.66600	0
12/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.67500	3.66500	0
12/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.67500	5.66500	0
12/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.45200	0.44500	0
12/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.42500	2.41500	0
12/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.42500	4.41500	0
12/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.42500	6.41500	0
12/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.42500	8.41500	0
12/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.67500	7.66500	0
12/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.72500	1.71500	0
12/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.72500	3.71500	0
12/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.72500	5.71500	0
12/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.72500	7.71500	0
12/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.77500	1.76500	0
12/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.77500	3.76500	0
12/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.77500	5.76500	0
12/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.77500	7.76500	0
12/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.87500	1.86500	0
12/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.87500	3.86500	0
12/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.87500	5.86500	0
12/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.87500	7.86500	0
12/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.82500	1.81500	0
12/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.82500	3.81500	0
12/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.82500	5.81500	0
12/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.82500	7.81500	0
12/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.62600	1.61600	0
12/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.62500	3.61500	0
12/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.62500	5.61500	0
12/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.62500	7.61500	0
12/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.92500	1.91500	0
12/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.92500	3.91500	0
12/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.92500	5.91500	0
12/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.92500	7.91500	0
12/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	2.02500	2.01500	0
12/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	4.02500	4.01500	0
12/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	6.02500	6.01500	0
12/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	8.02500	8.01500	0
12/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.12500	2.11500	0
12/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.12500	4.11500	0
12/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.12500	6.11500	0
12/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.12500	8.11500	0
12/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.07500	2.06500	0
12/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.07500	4.06500	0
12/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.07500	6.06500	0
12/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.07500	8.06500	0
12/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.97500	1.96500	0
12/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.97500	3.96500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.97500	5.96500	0
12/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.97500	7.96500	0
12/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.87210	6.88490	426
12/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02700	0.02800	0
12/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.41600	0.42600	0
12/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.27900	1.29100	0
12/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.27300	2.28600	0
12/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.27200	3.28500	0
12/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.27200	4.28500	0
12/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.67500	0.68500	0
12/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.62500	1.63800	0
12/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.62200	2.63500	0
12/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.62200	3.63500	0
12/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.82400	1.83700	0
12/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.82200	2.83500	0
12/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.82200	3.83500	0
12/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.14800	0.15400	0
12/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.92200	3.93500	0
12/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.16000	0.16600	0
12/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.71700	0.72700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.67500	1.68800	0
12/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.67200	2.68500	0
12/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.67200	3.68500	0
12/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.20100	0.20800	0
12/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.84800	0.85800	0
12/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.17300	0.17900	0
12/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.76000	0.77000	0
12/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.72500	1.73700	0
12/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.72200	2.73500	0
12/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.72200	3.73500	0
12/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.18600	0.19300	0
12/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.80400	0.81300	0
12/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.77400	1.78700	0
12/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.77200	2.78500	0
12/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.77200	3.78500	0
12/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01700	0.01800	0
12/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.21700	0.22500	0
12/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.89400	0.90400	0
12/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.87400	1.88700	0
12/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.87200	2.88500	0
12/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.87200	3.88500	0
12/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01800	0.01900	0
12/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.23500	0.24300	0
12/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.94000	0.95000	0
12/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.92400	1.93700	0
12/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.92200	2.93500	0
12/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02800	0.02900	0
12/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.44900	0.45900	0
12/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.32800	1.34100	0
12/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.32300	2.33500	0
12/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.32200	3.33500	0
12/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.32200	4.33500	0
12/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.03000	0.03100	0
12/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.48400	0.49300	0
12/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.37800	1.39000	0
12/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.37300	2.38500	0
12/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.37200	3.38500	0
12/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.37200	4.38500	0
12/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.35500	0.36500	0
12/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02100	0.02200	0
12/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.27400	0.28500	0
12/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.03400	1.04600	0
12/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.02300	2.03600	0
12/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.02200	3.03500	0
12/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.02200	4.03500	0
12/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.32600	0.33700	0
12/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.13100	1.14400	0
12/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.12300	2.13600	0
12/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.12200	3.13500	0
12/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.12200	4.13500	0
12/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.25400	0.26200	0
12/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.98600	0.99700	0
12/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.97400	1.98600	0
12/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.97200	2.98500	0
12/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.97200	3.98500	0
12/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02200	0.02300	0
12/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.29900	0.31100	0
12/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.08200	1.09500	0
12/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.07300	2.08600	0
12/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.07200	3.08500	0
12/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.07200	4.08500	0
12/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02600	0.02600	0
12/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.38500	0.39500	0
12/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.23000	1.24200	0
12/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.22300	2.23600	0
12/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.22200	3.23500	0
12/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.22200	4.23500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.27900	4.26600	0
12/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.27800	6.26500	0
12/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.27800	8.26500	0
12/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.16300	0.16000	0
12/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.80400	1.79100	0
12/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.77900	3.76700	0
12/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.77800	5.76500	0
12/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.77800	7.76500	0
12/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.22700	0.22600	0
12/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.95000	1.93800	0
12/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.92900	3.91600	0
12/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.92800	5.91500	0
12/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.92800	7.91500	0
12/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.01400	0.01200	0
12/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.28200	0.27700	0
12/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.04800	2.03600	0
12/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.02900	4.01600	0
12/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.02800	6.01500	0
12/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.02800	8.01500	0
12/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.20400	0.20200	0
12/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.90100	1.88900	0
12/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.87900	3.86600	0
12/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.87800	5.86500	0
12/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.87800	7.86500	0
12/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
12/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.25200	0.25000	0
12/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.99900	1.98700	0
12/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.97900	3.96600	0
12/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.97800	5.96500	0
12/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.97800	7.96500	0
12/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.18300	0.18000	0
12/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00600	0.00500	0
12/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.11200	0.10800	0
12/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.65800	1.64600	0
12/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.63000	3.61700	0
12/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.62800	5.61500	0
12/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.62800	7.61500	0
12/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.12700	0.12400	0
12/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.70600	1.69400	0
12/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.01800	0.01500	0
12/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.31300	0.30800	0
12/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.09600	2.08400	0
12/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.07900	4.06600	0
12/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.07800	6.06500	0
12/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.07800	8.06500	0
12/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.02200	0.01900	0
12/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.34500	0.34000	0
12/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.14500	2.13300	0
12/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.12900	4.11600	0
12/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.12800	6.11500	0
12/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.12800	8.11500	0
12/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.03200	0.02800	0
12/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.41400	0.40800	0
12/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.24200	2.23000	0
12/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.22900	4.21600	0
12/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.22800	6.21500	0
12/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.22800	8.21500	0
12/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.03800	0.03500	0
12/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.45100	0.44400	0
12/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.29100	2.27900	0
12/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.02600	0.02300	0
12/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.37900	0.37300	0
12/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.19400	2.18200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.17900	4.16600	0
12/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.17800	6.16500	0
12/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.17800	8.16500	0
12/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.04500	0.04200	0
12/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.48800	0.48100	0
12/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.34000	2.32800	0
12/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.32900	4.31600	0
12/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.32800	6.31500	0
12/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.32800	8.31500	0
12/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.52600	0.51900	0
12/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.38900	2.37700	0
12/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.37900	4.36600	0
12/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.37800	6.36500	0
12/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.37800	8.36500	0
12/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.05300	0.05000	0
12/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.68000	3.66700	0
12/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.67800	5.66500	0
12/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.67800	7.66500	0
12/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.14400	0.14100	0
12/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.75500	1.74300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.72900	3.71700	0
12/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.72800	5.71500	0
12/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.72800	7.71500	0
12/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.91730	6.92980	420
12/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.36300	0.37100	0
12/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.35300	0.34800	0
15/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.77590	7.75440	270,274
15/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.03000	0.03100	0
15/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.54300	0.52600	0
15/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.52600	1.50400	0
15/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.52600	2.50400	0
15/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.52600	3.50400	0
15/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.78000	0.76100	0
15/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.77600	1.75400	0
15/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.77600	2.75400	0
15/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.77600	3.75400	0
15/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.72600	3.70400	0
15/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.63600	0.61800	0
15/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.62600	1.60400	0
15/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.62600	3.60400	0
15/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.12600	2.10400	0
15/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.12600	3.10400	0
15/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.47600	1.45500	0
15/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.47600	2.45400	0
15/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.47600	3.45400	0
15/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.67600	3.65400	0
15/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.03600	0.03700	0
15/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.58900	0.57200	0
15/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.57600	1.55400	0
15/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.57600	2.55400	0
15/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.57600	3.55400	0
15/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.02100	0.02200	0
15/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.45300	0.43900	0
15/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.42600	1.40500	0
15/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.42600	2.40400	0
15/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.42600	3.40400	0
15/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.17600	1.15500	0
15/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.17600	2.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.17600	3.15400	0
15/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.36800	0.35600	100
15/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.32600	1.30500	0
15/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.32600	2.30400	0
15/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.32600	3.30400	0
15/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01700	0.01900	0
15/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.41000	0.39700	0
15/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.37600	2.35400	0
15/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.37600	3.35400	0
15/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.27600	1.25500	0
15/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.27600	2.25400	0
15/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.27600	3.25400	0
15/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.22600	1.20500	0
15/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.22600	2.20400	0
15/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.22600	3.20400	0
15/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.18800	0.18400	1,147
15/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.07700	1.05600	0
15/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.07600	2.05400	0
15/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.07600	3.05400	0
15/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.15900	0.15600	4,010
15/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.02700	1.00600	0
15/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.02600	2.00400	0
15/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.02600	3.00400	0
15/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.73200	0.71300	0
15/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.72600	1.70400	0
15/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.72600	2.70400	0
15/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.11700	0.11600	9,000
15/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.92800	0.90700	0
15/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.92600	1.90400	0
15/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.92600	2.90400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.87800	0.85800	0
15/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.87600	1.85400	0
15/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.82900	0.80900	0
15/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.82600	1.80400	0
15/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.82600	2.80400	0
15/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.68400	0.66500	0
15/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.67600	1.65400	0
15/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.67600	2.65400	0
15/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.49700	0.48200	0
15/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.37600	1.35500	0
15/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.87600	2.85400	0
15/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.37600	4.35400	0
15/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.12600	1.10500	0
15/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.62600	2.60400	0
15/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.12600	4.10400	0
15/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.32800	0.31800	8,029
15/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00200	16,483
15/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.29000	0.28100	15,890
15/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.25400	0.24600	238
15/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.22000	0.21400	279
15/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.09900	0.09900	5,000
15/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.06000	0.06100	5,000
15/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.02500	0.02600	0
15/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.08400	0.08500	0
15/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.07100	0.07200	40
15/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.04200	0.04400	279
15/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.05100	0.05200	0
15/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01200	0.01300	15,890
15/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01400	0.01600	0
15/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00800	0.00900	1
15/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
15/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
15/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
15/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.17600	4.15400	0
15/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.22600	4.20400	0
15/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.07600	4.05400	0
15/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.13700	0.13500	0
15/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.97700	0.95600	0
15/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.97600	1.95400	0
15/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.97600	2.95400	0
15/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.97600	3.95400	0
15/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.92600	3.90400	0
15/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.87600	3.85400	0
15/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.32600	4.30400	0
15/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.27600	4.25400	0
15/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.02600	4.00400	0
15/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.82600	3.80400	0
15/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.17400	8.19600	0
15/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.97400	5.99600	0
15/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.97400	7.99600	0
15/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.72400	7.74600	0
15/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.67400	7.69600	0
15/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.12400	8.14600	0
15/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.07400	6.09600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.07400	8.09600	0
15/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00200	12,000
15/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.16100	0.18100	0
15/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.02400	8.04600	0
15/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.92400	7.94600	0
15/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.77400	7.79600	0
15/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.82400	7.84600	0
15/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.22400	3.24600	0
15/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.66400	3.68600	0
15/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.07400	2.09600	0
15/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.52400	4.54600	0
15/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.97400	1.99600	0
15/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.17400	2.19600	0
15/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.27400	2.29600	0
15/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.37400	2.39600	0
15/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.47400	2.49600	0
15/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.57400	2.59600	0
15/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.67400	2.69600	0
15/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.77400	4.79600	0
15/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.72400	1.74700	0
15/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.32400	3.34600	0
15/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.42400	3.44600	0
15/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.52400	3.54600	0
15/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.62400	3.64600	0
15/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.72400	3.74600	0
15/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.82400	3.84600	0
15/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.92400	5.94600	0
15/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.57500	1.59700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.07400	3.09600	0
15/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.17400	3.19600	0
15/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.27400	3.29600	0
15/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.37400	3.39600	0
15/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.47400	3.49600	0
15/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.57400	3.59600	0
15/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.67400	3.69600	0
15/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.77400	5.79600	0
15/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.47500	1.49700	0
15/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.97400	2.99600	0
15/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.67400	5.69600	0
15/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.42500	1.44700	0
15/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.92400	2.94600	0
15/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.02400	3.04600	0
15/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.12400	3.14600	0
15/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.62400	5.64600	0
15/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.32600	1.34800	0
15/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.82400	2.84600	0
15/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.52400	5.54600	0
15/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.77400	3.79600	0
15/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.87400	3.89600	0
15/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.97400	3.99600	0
15/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.07400	4.09600	0
15/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.17400	6.19600	0
15/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.92400	1.94600	0
15/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.92400	3.94600	0
15/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.02400	4.04600	0
15/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.12400	6.14600	0
15/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.17400	4.19600	0
15/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.27400	4.29600	0
15/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.37400	6.39600	0
15/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.02400	2.04600	0
15/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.12400	4.14600	0
15/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.22400	6.24600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.82400	1.84600	0
15/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.02400	6.04600	0
15/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.62500	1.64700	0
15/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.52500	1.54700	0
15/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.72400	5.74600	0
15/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.02800	1.05100	0
15/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.72400	2.74600	0
15/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.42400	5.44600	0
15/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.17600	1.19900	0
15/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.87400	2.89600	0
15/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.57400	5.59600	0
15/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.82400	5.84600	0
15/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.07700	1.10000	0
15/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.77400	2.79600	0
15/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.47400	5.49600	0
15/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.22600	1.24800	0
15/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.87400	5.89600	0
15/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.97900	1.00200	0
15/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.37400	5.39600	0
15/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.83200	0.85500	0
15/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.52400	2.54600	0
15/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.62400	2.64600	0
15/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.22400	5.24600	0
15/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.78400	0.80700	0
15/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.17400	5.19600	0
15/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.68800	0.71200	0
15/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.07400	5.09600	0
15/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.73600	0.75900	0
15/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.42400	2.44600	0
15/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.12400	5.14600	0
15/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.37500	0.39800	0
15/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.12400	2.14600	0
15/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.22400	2.24600	0
15/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.32400	2.34600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.72400	4.74600	0
15/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.41600	0.44000	0
15/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.29500	0.31800	0
15/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.62400	4.64600	0
15/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.25800	0.28100	0
15/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.87400	1.89600	0
15/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.57400	4.59600	0
15/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.54900	0.57200	0
15/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.92400	4.94600	0
15/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.33400	0.35700	0
15/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.67400	4.69600	0
15/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.22300	0.24500	0
15/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.09400	0.11000	0
15/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.67500	1.69700	0
15/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.77400	1.79600	0
15/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.07800	0.09200	220
15/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.06400	0.07700	0
15/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.47400	4.49600	0
15/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.37500	1.39800	0
15/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.05200	0.06400	200
15/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.87400	4.89600	0
15/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.87400	7.89600	0
15/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.62400	7.64600	0
15/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.02100	0.02800	0
15/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.22400	4.24600	0
15/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00800	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.32400	4.34600	0
15/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.32400	5.34600	0
15/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00300	0.00500	500
15/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00200	0.00400	670
15/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.12700	1.14900	0
15/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00200	0.00300	5,000
15/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.19100	0.21200	0
15/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00600	0.00900	0
15/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.27600	1.29800	0
15/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.13300	0.15200	100
15/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.11200	0.13000	562
15/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.93000	0.95300	0
15/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.42400	4.44600	0
15/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.27400	5.29600	0
15/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.03400	0.04300	0
15/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.64100	0.66500	0
15/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.04200	0.05200	0
15/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.02700	0.03500	0
15/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.59500	0.61800	0
15/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01300	0.01800	5,110
15/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.46000	0.48300	0
15/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.82400	4.84600	0
15/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.32400	6.34600	0
15/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.32400	8.34600	0
15/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.42400	6.44600	0
15/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.42400	8.44600	0
15/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.52400	6.54600	0
15/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.52400	8.54600	0
15/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.62400	6.64600	0
15/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.62400	8.64600	0
15/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.57400	6.59600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.57400	8.59600	0
15/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.77400	6.79600	0
15/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.77400	8.79600	0
15/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.82400	6.84600	0
15/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.82400	8.84600	0
15/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.88100	0.90400	0
15/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.87400	6.89600	0
15/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.87400	8.89600	0
15/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.67400	6.69600	0
15/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.67400	8.69600	0
15/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01000	0.01400	0
15/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.37400	4.39600	0
15/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.37400	8.39600	0
15/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.27400	6.29600	0
15/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.27400	8.29600	0
15/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00400	0.00700	9,671
15/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.22400	8.24600	0
15/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.01700	0.02200	0
15/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.50400	0.52700	0
15/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.47400	6.49600	0
15/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.47400	8.49600	0
15/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.72400	6.74600	0
15/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.72400	8.74600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.91060	7.88920	39,897
15/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.18100	0.17800	0
15/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.76100	3.73900	0
15/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.71100	3.68900	0
15/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.16300	2.14200	0
15/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.16100	3.13900	0
15/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.59100	0.58000	0
15/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.47000	1.45000	0
15/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.46200	2.44100	0
15/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.46100	3.43900	0
15/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.56800	1.54800	0
15/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.56200	2.54000	0
15/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.56100	3.53900	0
15/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.73800	0.72400	0
15/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.66700	1.64600	0
15/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.66100	3.63900	0
15/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.20400	0.20100	140
15/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.70000	0.68600	0
15/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.61800	1.59700	0
15/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.61200	2.59000	0
15/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.61100	3.58900	0
15/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.17000	0.16800	0
15/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12000	0.11900	0
15/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.12700	0.12600	0
15/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.22700	1.20800	0
15/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.21300	2.19100	0
15/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.21100	3.18900	0
15/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.16000	0.15800	0
15/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.55800	0.54700	100
15/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.41200	2.39100	0
15/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.41100	3.38900	0
15/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.15100	0.14900	0
15/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.52500	0.51500	0
15/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.37200	1.35300	0
15/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.36200	2.34100	0
15/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.36100	3.33900	0
15/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14300	0.14100	0
15/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.32400	1.30400	0
15/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.31200	2.29100	0
15/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.31100	3.28900	0
15/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13400	0.13300	0
15/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.27500	1.25600	0
15/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.26200	2.24100	0
15/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.26100	3.23900	0
15/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11300	0.11200	0
15/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.38200	0.37500	21,795
15/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.13100	1.11200	0
15/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.11300	2.09200	0
15/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.11100	3.09000	0
15/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.35700	0.35100	450
15/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.08300	1.06400	0
15/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.06300	2.04200	0
15/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.06100	3.04000	0
15/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10200	0.10100	0
15/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.33400	0.32800	55
15/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.03500	1.01700	0
15/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	2.01400	1.99300	0
15/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	3.01100	2.99000	0
15/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.81800	0.80300	0
15/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.76600	1.74500	0
15/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.76100	2.74000	0
15/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.08200	0.08200	0
15/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.26000	0.25600	0
15/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.86000	0.84400	0
15/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.81500	1.79400	0
15/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.81100	2.79000	0
15/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.31400	0.30800	0
15/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.99000	0.97300	0
15/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.96400	1.94300	0
15/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.96100	2.94000	0
15/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.09600	0.09500	0
15/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.10700	0.10600	0
15/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.09100	0.09000	0
15/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.94600	0.92900	0
15/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.91400	1.89300	0
15/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07400	0.07400	21,795
15/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.77800	0.76300	0
15/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.71600	1.69600	0
15/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.71100	2.69000	0
15/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.07000	0.07000	0
15/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.08600	0.08600	0
15/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.66200	0.64900	0
15/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.42100	1.40100	0
15/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.91100	2.89000	0
15/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.41100	4.38900	0
15/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.21700	0.21400	0
15/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.17900	1.16000	0
15/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.66100	2.64000	0
15/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.16100	4.13900	0
15/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.06700	0.06700	0
15/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.49400	0.48400	390
15/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00300	0.00400	21,978
15/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.07800	0.07700	21,978
15/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06400	0.06400	0
15/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.46400	0.45500	100
15/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.05000	0.05000	0
15/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05500	0.05500	0
15/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.62600	0.61400	0
15/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.81100	3.78900	0
15/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.31100	4.28900	0
15/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.26100	4.23900	0
15/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.43500	0.42700	600
15/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04800	0.04800	0
15/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05300	0.05300	0
15/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.05800	0.05800	0
15/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.40800	0.40000	33
15/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.24500	0.24100	0
15/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.19200	0.18900	1,900
15/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01800	0.01900	0
15/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.02100	0.02100	0
15/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.23000	0.22700	139
15/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.02200	0.02300	0
15/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02500	0.02600	0
15/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02800	0.02900	0
15/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03200	0.03300	0
15/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.04100	0.04100	0
15/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04400	0.04400	0
15/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.27700	0.27300	0
15/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00200	0.00300	26,596
15/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.06100	0.06100	26,596
15/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02400	0.02400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02700	0.02700	0
15/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.03000	0.03100	0
15/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03900	0.03900	0
15/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04200	0.04200	0
15/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04600	0.04600	0
15/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.29500	0.29000	0
15/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03400	0.03500	0
15/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.21100	4.18900	0
15/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.11100	4.08900	0
15/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.96100	3.93900	0
15/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.06100	4.03900	0
15/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	4.01100	3.98900	0
15/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.91100	3.88900	0
15/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.90300	0.88600	0
15/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.86500	1.84400	0
15/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.86100	2.84000	0
15/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.86100	3.83900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.68900	7.71100	0
15/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.04200	0.04700	0
15/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.13900	6.16100	0
15/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.13900	8.16100	0
15/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.08900	8.11100	0
15/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	5.98900	6.01100	0
15/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	7.98900	8.01100	0
15/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.58900	9.61100	0
15/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.93900	5.96100	0
15/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.93900	7.96100	0
15/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.04200	4.06500	0
15/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.03900	6.06100	0
15/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.03900	8.06100	0
15/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.89300	3.91500	0
15/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.88900	5.91100	0
15/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.88900	7.91100	0
15/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.84300	3.86600	0
15/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.83900	5.86100	0
15/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.78900	7.81100	0
15/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.12300	2.14600	0
15/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.38400	0.40100	0
15/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.83500	1.85700	0
15/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.93100	1.95300	0
15/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.02800	2.05000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.21900	2.24200	0
15/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.31600	2.33800	0
15/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.41300	2.43500	0
15/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.49100	4.51300	0
15/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.55000	1.57200	0
15/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.24100	4.26400	0
15/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.41600	0.43400	0
15/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.88300	1.90500	0
15/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.98000	2.00200	0
15/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.07600	2.09800	0
15/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.17100	2.19400	0
15/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.26700	2.29000	0
15/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.36400	2.38700	0
15/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.46100	2.48400	0
15/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.54100	4.56300	0
15/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.51900	0.53800	4
15/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.51000	2.53200	0
15/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.60700	2.63000	0
15/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.69000	4.71300	0
15/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.63100	0.65000	0
15/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.55800	2.58100	0
15/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.65600	2.67900	0
15/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.75400	2.77700	0
15/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.84000	4.86200	0
15/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.48400	0.50200	0
15/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.64100	4.66300	0
15/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.24700	0.26100	0
15/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.59700	1.61900	0
15/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.69200	1.71400	0
15/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.78700	1.80900	0
15/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.22400	0.23800	0
15/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.18900	8.21100	0
15/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.73900	7.76100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.18900	6.21100	0
15/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.11500	0.12500	0
15/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.64400	1.66600	0
15/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.73900	1.76100	0
15/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.29100	4.31400	0
15/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.20300	0.21600	0
15/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.50300	1.52500	0
15/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.31700	1.33800	0
15/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	3.99200	4.01500	0
15/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.34100	4.36400	0
15/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.18300	0.19500	130
15/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.45600	1.47800	0
15/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01800	0.02100	0
15/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.55600	0.57500	0
15/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.34600	3.36900	0
15/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.33900	6.36100	0
15/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.83900	7.86100	0
15/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01000	0.01200	0
15/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.09900	3.12200	0
15/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.59100	4.61300	0
15/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.08900	6.11100	0
15/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.58900	7.61100	0
15/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.10100	0.11000	0
15/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.22500	1.24700	0
15/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.40900	1.43100	0
15/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.94300	3.96500	0
15/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00500	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.06700	0.07400	0
15/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.36300	1.38500	0
15/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.29700	3.31900	0
15/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.29000	5.31200	0
15/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03500	0.04000	0
15/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.18000	1.20100	0
15/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.09200	4.11400	0
15/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.09000	5.11200	0
15/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.04600	1.06700	0
15/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.13500	1.15600	0
15/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.44500	3.46800	0
15/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.44100	4.46300	0
15/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.44000	5.46200	0
15/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.02900	0.03400	0
15/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.35300	0.36900	0
15/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.54500	3.56700	0
15/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.54000	5.56200	0
15/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.04900	0.05500	200
15/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.44900	0.46700	0
15/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.27100	1.29300	0
15/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.70500	2.72800	0
15/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.69400	3.71600	0
15/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.68900	5.71200	0
15/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.05700	0.06400	0
15/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.74300	3.76600	0
15/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.74000	4.76300	0
15/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.73900	5.76100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.80300	2.82600	0
15/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.79300	3.81600	0
15/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.79000	4.81200	0
15/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.78900	5.81100	0
15/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.59400	3.61700	0
15/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.59000	5.61200	0
15/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02400	0.02800	0
15/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.32300	0.33900	0
15/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.09100	1.11200	0
15/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.49500	3.51800	0
15/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.49000	5.51200	0
15/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02200	0.02500	0
15/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.29600	0.31200	430
15/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02000	0.02300	0
15/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.27100	0.28600	200
15/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.00200	1.02300	0
15/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.39600	3.41900	0
15/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.39100	4.41300	0
15/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.39000	5.41200	0
15/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01400	0.01700	0
15/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.87300	0.89400	0
15/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.24700	3.27000	0
15/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.24000	5.26200	0
15/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01300	0.01500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.83200	0.85200	0
15/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.19800	3.22000	0
15/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.19200	4.21400	0
15/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.19000	5.21200	0
15/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.16400	0.17600	0
15/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.79000	0.81000	0
15/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.14800	3.17100	0
15/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.14200	4.16400	0
15/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.14000	5.16200	0
15/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.14700	0.15800	0
15/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.74900	0.76900	0
15/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01600	0.01900	0
15/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.91600	0.93700	0
15/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.58900	6.61100	0
15/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.64400	3.66700	0
15/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.63900	6.66100	0
15/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.68900	6.71100	0
15/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.95900	0.98000	0
15/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.70900	0.72900	0
15/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.08900	0.09700	0
15/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.59300	0.61200	0
15/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.89000	4.91200	0
15/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.38900	6.41100	0
15/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.07700	0.08500	0
15/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.33900	8.36100	0
15/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00700	0.00900	0
15/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.43900	6.46100	0
15/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.43900	8.46100	0
15/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00900	0.01100	0
15/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.13000	0.14100	0
15/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.53900	6.56100	0
15/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.53900	8.56100	0
15/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.63900	8.66100	0
15/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.58900	8.61100	0
15/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.78900	6.81100	0
15/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.78900	8.81100	0
15/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.85200	2.87500	0
15/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.83900	6.86100	0
15/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.83900	8.86100	0
15/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.90200	2.92400	0
15/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.88900	6.91100	0
15/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.88900	8.91100	0
15/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.68900	8.71100	0
15/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.38900	8.41100	0
15/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.28900	6.31100	0
15/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.28900	8.31100	0
15/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.23900	6.26100	0
15/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.23900	8.26100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.67000	0.68900	0
15/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.04470	8.02340	6,833
15/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09000	0.08800	0
15/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.38200	0.37500	0
15/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.91700	0.90300	0
15/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.81000	1.79000	0
15/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.79800	2.77700	0
15/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.79500	3.77400	0
15/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02600	0.02600	0
15/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08100	0.08000	0
15/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33600	0.33000	585
15/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.81100	0.79800	0
15/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.66600	1.64600	0
15/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.64800	2.62700	0
15/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.64600	3.62400	0
15/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.36600	0.35900	0
15/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03900	0.03900	0
15/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.12700	0.12500	0
15/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.62500	0.61400	0
15/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.38400	1.36500	0
15/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.35100	2.33000	0
15/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.34600	3.32500	0
15/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.34500	4.32400	0
15/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03800	0.03800	0
15/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12400	0.12200	0
15/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.59800	0.58600	0
15/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.33800	1.31900	0
15/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.30100	2.28000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.29600	3.27500	0
15/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.29500	4.27400	0
15/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01000	0.01000	0
15/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03400	0.03400	0
15/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10600	0.10500	0
15/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.47500	0.46500	0
15/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.11500	1.09600	0
15/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.05400	2.03300	0
15/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.04700	3.02600	0
15/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.04500	4.02400	0
15/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.03000	0.02900	0
15/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09300	0.09100	0
15/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39800	0.39100	0
15/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.95400	0.94000	0
15/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.85800	1.83800	0
15/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.84700	2.82600	0
15/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.84500	3.82400	0
15/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02700	0.02700	0
15/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08400	0.08300	0
15/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.35100	0.34400	3,000
15/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.84500	0.83200	0
15/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.71400	1.69400	0
15/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.69800	2.67700	0
15/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.69500	3.67400	0
15/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16700	0.16400	0
15/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18600	0.18300	0
15/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.29700	0.29200	500
15/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20800	0.20400	0
15/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.26300	0.25800	3,000

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.19300	0.19000	0
15/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03600	0.03600	0
15/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11600	0.11400	0
15/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.24800	1.22900	0
15/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.20200	2.18100	0
15/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.19600	3.17500	0
15/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.19500	4.17400	0
15/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.12000	0.11800	0
15/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.57100	0.56000	0
15/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.29300	1.27400	0
15/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.25100	2.23100	0
15/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.24600	3.22500	0
15/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.24500	4.22400	0
15/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.54600	0.53500	509
15/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03500	0.03500	0
15/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11300	0.11100	0
15/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.52100	0.51000	0
15/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.20300	1.18400	0
15/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.15200	2.13200	0
15/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.14600	3.12500	0
15/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.14500	4.12400	0
15/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03500	0.03400	0
15/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10900	0.10800	0
15/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.49800	0.48700	0
15/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.15900	1.14000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.10300	2.08200	0
15/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.09700	3.07500	0
15/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.09500	4.07400	0
15/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.01000	0.01000	0
15/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03300	0.03200	0
15/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10300	0.10100	0
15/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.45300	0.44500	0
15/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.07100	1.05600	0
15/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	2.00400	1.98400	0
15/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.99700	2.97600	0
15/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.99500	3.97400	0
15/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03200	0.03100	0
15/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.10000	0.09800	0
15/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.43400	0.42600	0
15/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.03100	1.01600	0
15/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.95600	1.93500	0
15/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.94700	2.92600	0
15/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.94500	3.92400	0
15/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03100	0.03000	0
15/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09600	0.09400	0
15/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.41600	0.40800	0
15/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.99200	0.97800	0
15/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.90700	1.88700	0
15/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.89700	2.87600	0
15/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.89500	3.87400	0
15/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00800	0.00700	0
15/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02800	0.02800	0
15/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08700	0.08500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.88100	0.86700	0
15/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.76200	1.74200	0
15/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.74800	2.72700	0
15/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.74500	3.72400	0
15/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02900	0.02900	0
15/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.24800	1.26700	0
15/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.16300	1.18100	0
15/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.91800	0.93500	0
15/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.29100	1.31000	0
15/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.80200	0.81900	0
15/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.42200	1.44100	0
15/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01900	0.02100	0
15/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15000	0.15900	0
15/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.65600	0.67100	0
15/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.38900	2.41000	0
15/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.33200	4.35400	0
15/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.31200	6.33400	0
15/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.30600	8.32800	0
15/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01300	0.01500	0
15/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.10900	0.11700	0
15/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.55300	0.56800	0
15/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.24800	2.26800	0
15/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.18500	4.20600	0
15/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.16300	6.18500	0
15/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.15600	8.17800	0
15/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07000	0.07300	0
15/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.43000	0.44200	0
15/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.06100	2.08200	0
15/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	3.98900	4.01100	0
15/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.96500	5.98700	0
15/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.95600	7.97800	0
15/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04300	0.04600	0
15/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.30300	0.31300	0
15/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.82900	1.84900	0
15/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.74300	3.76500	0
15/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.71700	5.73900	0
15/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.70600	7.72800	0
15/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03900	0.04200	0
15/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.28000	0.29100	0
15/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.78200	1.80200	0
15/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.69400	3.71600	0
15/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.66700	5.68900	0
15/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.65700	7.67800	0
15/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.62100	0.63600	0
15/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02100	0.02300	0
15/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.16600	0.17500	0
15/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.69100	0.70700	0
15/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.43600	2.45700	0
15/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.38100	4.40300	0
15/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.36200	6.38400	0
15/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.35600	8.37800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01500	0.01700	0
15/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.12200	0.13000	0
15/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.58700	0.60200	0
15/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.29500	2.31500	0
15/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.23400	4.25600	0
15/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.21300	6.23500	0
15/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.20600	8.22800	0
15/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01700	0.01900	0
15/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13600	0.14400	0
15/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.34200	2.36200	0
15/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.28300	4.30500	0
15/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.26300	6.28400	0
15/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.25600	8.27800	0
15/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01200	0.01400	0
15/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.09700	0.10500	0
15/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.52100	0.53500	0
15/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.20100	2.22100	0
15/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.13600	4.15700	0
15/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.11400	6.13600	0
15/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.10600	8.12800	0
15/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01100	0.01200	0
15/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.08600	0.09300	0
15/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.48900	0.50300	0
15/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.15500	2.17500	0
15/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.08700	4.10800	0
15/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.06400	6.08600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.05600	8.07800	0
15/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00900	0.01100	0
15/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.07600	0.08300	0
15/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.45800	0.47200	0
15/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.10800	2.12800	0
15/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.03800	4.05900	0
15/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.01500	6.03700	0
15/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.00600	8.02800	0
15/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06400	0.06700	0
15/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.40300	0.41400	0
15/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.01400	2.03500	0
15/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.94000	3.96100	0
15/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.91500	5.93800	0
15/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.90600	7.92800	0
15/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00700	0.00900	0
15/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.05800	0.06100	0
15/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.37600	0.38700	0
15/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.96800	1.98800	0
15/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.89000	3.91200	0
15/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.86600	5.88800	0
15/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.85600	7.87800	0
15/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.35100	0.36200	0
15/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.04800	0.05100	0
15/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.32600	0.33700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.87500	1.89500	0
15/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.79200	3.81400	0
15/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.76600	5.78800	0
15/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.75600	7.77800	0
15/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05300	0.05600	0
15/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.92100	1.94100	0
15/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.84100	3.86300	0
15/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.81600	5.83800	0
15/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.80600	7.82800	0
15/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.17710	8.15620	493
15/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01700	0.01600	0
15/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03600	0.03600	0
15/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07700	0.07600	0
15/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.19200	0.18800	0
15/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.66100	0.65100	0
15/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.31700	1.30000	0
15/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.24100	2.22100	0
15/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.23200	3.21100	0
15/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.22800	4.20700	0
15/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.43600	0.42800	0
15/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03500	0.03500	0
15/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07600	0.07500	0
15/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18700	0.18400	300
15/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.27500	1.25900	0
15/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.19200	2.17100	0
15/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.18200	3.16100	0
15/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.17800	4.15700	0
15/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03500	0.03400	0
15/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07500	0.07300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.18300	0.17900	0
15/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.61500	0.60500	0
15/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.23400	1.21800	0
15/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.14200	2.12200	0
15/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.13200	3.11200	0
15/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.12800	4.10700	0
15/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03400	0.03400	0
15/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07300	0.07200	0
15/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17800	0.17500	0
15/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.59300	0.58300	0
15/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.19400	1.17700	0
15/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.09300	2.07300	0
15/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.08300	3.06200	0
15/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.07800	4.05700	0
15/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.63800	0.62700	0
15/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03400	0.03300	0
15/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07200	0.07100	0
15/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17400	0.17100	0
15/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.57100	0.56200	4,400
15/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.15400	1.13800	0
15/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.04400	2.02400	0
15/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.03300	3.01300	0
15/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.02800	4.00800	0
15/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03300	0.03300	0
15/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07000	0.06900	0
15/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.16900	0.16600	0
15/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.55200	0.54300	0
15/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.11700	1.10100	0
15/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.99600	1.97600	0
15/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.98400	2.96300	0
15/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.97900	3.95800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03200	0.03200	0
15/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06900	0.06800	0
15/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16500	0.16200	0
15/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.53400	0.52400	0
15/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.08000	1.06500	0
15/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.94800	1.92900	0
15/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.29000	0.28400	0
15/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.83500	2.81400	0
15/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.82900	3.80800	0
15/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02300	0.02300	0
15/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.05000	0.04900	0
15/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11100	0.10900	0
15/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31700	0.31100	0
15/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.12700	5.10600	0
15/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30700	0.30200	330
15/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.24400	0.23900	0
15/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.93400	2.91300	0
15/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.92900	3.90800	0
15/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.03000	0.02900	0
15/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06300	0.06200	0
15/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.14900	0.14600	0
15/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.46600	0.45800	0
15/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.94400	0.93000	0
15/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.76100	1.74200	0
15/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.73500	2.71500	0
15/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.72900	3.70800	0
15/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03000	0.03000	0
15/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06500	0.06300	0
15/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15300	0.15000	0
15/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.48200	0.47400	0
15/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.97600	0.96200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.80700	1.78800	0
15/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.78500	2.76500	0
15/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.77900	3.75800	0
15/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.42200	0.41400	117
15/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02900	0.02900	0
15/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06200	0.06100	0
15/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14500	0.14200	0
15/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.45100	0.44300	0
15/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.91200	0.89800	0
15/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.71500	1.69600	0
15/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.68600	2.66500	0
15/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.67900	3.65900	0
15/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.51600	0.50700	0
15/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08000	0.07900	0
15/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.20200	0.19800	0
15/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.71100	0.70000	0
15/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.40200	1.38500	0
15/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.34000	2.31900	0
15/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.33100	3.31000	0
15/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.32800	4.30700	0
15/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03700	0.03600	0
15/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07900	0.07700	0
15/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19700	0.19300	0
15/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.68600	0.67500	0
15/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.35900	1.34200	0
15/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.29000	2.27000	0
15/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.28100	3.26100	0
15/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.27800	4.25700	0
15/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01400	0.01400	0
15/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03200	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06700	0.06600	0
15/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.16100	0.15800	0
15/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.04500	1.03000	0
15/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.90100	1.88100	0
15/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.88400	2.86400	0
15/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.87900	3.85800	0
15/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01400	0.01400	0
15/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03100	0.03100	0
15/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06600	0.06500	0
15/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15700	0.15400	0
15/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49800	0.49000	0
15/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	1.01000	0.99600	0
15/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.85400	1.83500	0
15/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02700	0.02900	0
15/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.18300	0.19000	0
15/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.67100	0.68400	0
15/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.33000	2.34800	0
15/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.23900	4.25900	0
15/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.20400	6.22500	0
15/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.18700	8.20800	0
15/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02400	0.02500	0
15/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.16800	0.17400	0
15/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.28400	2.30200	0
15/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.19000	4.21000	0
15/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.15500	6.17500	0
15/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.13700	8.15800	0
15/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08200	0.08600	0
15/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.40900	0.41900	0
15/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.92000	1.93700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.80200	3.82100	0
15/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.76000	5.78000	0
15/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.74000	7.76100	0
15/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07500	0.07900	0
15/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.38400	0.39400	0
15/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.87500	1.89200	0
15/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.75300	3.77300	0
15/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.71000	5.73100	0
15/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.69000	7.71100	0
15/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.63900	0.65100	0
15/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03800	0.04000	0
15/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.23500	0.24200	0
15/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.77400	0.78700	0
15/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.46800	2.48600	0
15/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.38500	4.40500	0
15/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.35200	6.37300	0
15/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.33600	8.35700	0
15/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.84500	0.85800	0
15/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03000	0.03200	0
15/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.19900	0.20600	0
15/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.70500	0.71800	0
15/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.37600	2.39400	0
15/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.28800	4.30700	0
15/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.25300	6.27400	0
15/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.23600	8.25700	0
15/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03400	0.03600	0
15/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.21700	0.22400	0
15/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.73900	0.75200	0
15/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.42200	2.44000	0
15/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.33600	4.35600	0
15/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.30300	6.32300	0
15/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.28600	8.30700	0
15/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.56700	1.58300	0
15/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.23000	1.24600	0
15/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.19000	1.20500	0
15/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.98400	3.00300	0
15/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.92300	4.94300	0
15/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.89600	6.91700	0
15/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.31300	1.32800	0
15/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02100	0.02300	0
15/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15300	0.15900	0
15/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.60700	0.61800	0
15/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.23800	2.25600	0
15/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.14200	4.16200	0
15/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.10500	6.12600	0
15/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.08800	8.10900	0
15/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14000	0.14500	0
15/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.57500	0.58700	0
15/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.19200	2.21000	0
15/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.09300	4.11300	0
15/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.05600	6.07700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.03800	8.05900	0
15/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12700	0.13200	0
15/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.54400	0.55600	0
15/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.14700	2.16500	0
15/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.04500	4.06500	0
15/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.00700	6.02700	0
15/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	7.98800	8.00900	0
15/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.46100	0.47100	0
15/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11700	0.12100	0
15/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.51600	0.52700	0
15/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.10100	2.11900	0
15/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.99600	4.01600	0
15/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.95700	5.97800	0
15/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.93900	7.96000	0
15/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10700	0.11200	0
15/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.48800	0.49900	0
15/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.05600	2.07300	0
15/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.94800	3.96700	0
15/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.90800	5.92800	0
15/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.88900	7.91000	0
15/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.09800	0.10300	0
15/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.01000	2.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.89900	3.91900	0
15/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.85800	5.87900	0
15/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.83900	7.86000	0
15/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.80900	0.82200	0
15/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09000	0.09400	0
15/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.43400	0.44500	0
15/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.96500	1.98200	0
15/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.85000	3.87000	0
15/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.80900	5.83000	0
15/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.79000	7.81000	0
15/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.17640	12.12120	11,891
15/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.02100	0.02200	0
15/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.28700	0.26100	0
15/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.18000	1.12600	0
15/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.17700	2.12200	0
15/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.19400	0.18100	0
15/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	1.03200	0.97900	0
15/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	2.02700	1.97200	0
15/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.22300	0.20300	0
15/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.08100	1.02800	0
15/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.07700	2.02200	0
15/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	3.02600	2.97100	0
15/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.11800	0.11300	0
15/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.83800	0.78800	0
15/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.82700	1.77200	0
15/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.82600	2.77100	0
15/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.17200	0.16100	0
15/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.98300	0.93100	0
15/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.97700	1.92200	0
15/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.97600	2.92100	0
15/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.15200	0.14300	0
15/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.93400	0.88300	0
15/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.92700	1.87200	0
15/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.92600	2.87100	0
15/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.10400	0.10000	0
15/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.79100	0.74200	0
15/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.77700	1.72200	0
15/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.77600	2.72100	0
15/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.01800	0.01900	0
15/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.25400	0.23100	0
15/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.13000	1.07700	0
15/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.12700	2.07200	0
15/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.09100	0.08800	0
15/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.74400	0.69600	0
15/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.72700	1.67200	0
15/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.72600	2.67100	0
15/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.13400	0.12700	0
15/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.88600	0.83600	0
15/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.87700	1.82200	0
15/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.87600	2.82100	0
15/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.02700	0.02800	11,630
15/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.35800	0.32700	0
15/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.27900	1.22500	0
15/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.27700	2.22100	0
15/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.05400	0.05300	0
15/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.56200	0.52100	0
15/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.52800	1.47300	0
15/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.52600	2.47100	0
15/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.04100	0.04100	0
15/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.47700	0.43900	0
15/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.42800	1.37400	0
15/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.42600	2.37100	0
15/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.07000	0.06900	0
15/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.65100	0.60700	0
15/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.62700	1.57300	0
15/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.62600	2.57100	0
15/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.03100	0.03200	0
15/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.39600	0.36300	0
15/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.32900	1.27500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.32700	2.27100	0
15/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.42600	3.37100	0
15/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.77600	3.72100	0
15/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.72600	3.67100	0
15/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.47600	3.42100	0
15/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.07600	3.02100	0
15/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.12600	3.07100	0
15/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.82600	3.77100	0
15/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.22600	4.17100	0
15/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.17600	3.12100	0
15/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.17600	4.12100	0
15/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.32600	4.27100	0
15/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.12600	4.07100	0
15/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.52600	3.47100	0
15/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	4.02600	3.97100	0
15/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.97600	3.92100	0
15/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.02400	0.02500	0
15/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.32100	0.29300	0
15/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.22900	1.17600	0
15/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.22700	2.17200	0
15/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.03600	0.03600	0
15/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.43600	0.40000	0
15/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.37800	1.32400	0
15/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.37600	2.32100	0
15/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00100	0.00100	11,630
15/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.04700	0.04700	0
15/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.51900	0.47900	0
15/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.47800	1.42400	0
15/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.47600	2.42100	0
15/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.06100	0.06000	0
15/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.60600	0.56300	0
15/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.57800	1.52300	0
15/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.57600	2.52100	0
15/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.08000	0.07800	0
15/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.69700	0.65100	0
15/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.67700	1.62300	0
15/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.67600	2.62100	0
15/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.57600	3.52100	0
15/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.67600	3.62100	0
15/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.62600	3.57100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.37600	3.32100	0
15/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.27600	3.22100	0
15/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.32600	3.27100	0
15/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.22600	3.17100	0
15/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.92400	6.97900	0
15/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.92400	8.97900	0
15/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.77400	6.82900	0
15/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.77400	8.82900	0
15/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.67400	6.72900	0
15/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.67400	8.72900	0
15/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.72400	6.77900	0
15/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.72400	8.77900	0
15/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.62400	6.67900	0
15/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.62400	8.67900	0
15/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.37400	6.42900	0
15/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.37400	8.42900	0
15/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.32400	6.37900	0
15/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.32400	8.37900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.42400	6.47900	0
15/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.42400	8.47900	0
15/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.33000	1.38600	0
15/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.02100	0.03000	0
15/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.40400	0.45700	0
15/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.32500	2.38000	0
15/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.32400	3.37900	0
15/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.32400	4.37900	0
15/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.32400	5.37900	0
15/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.03000	0.04200	0
15/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.48500	0.53900	0
15/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.42900	1.48400	0
15/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.42500	2.48000	0
15/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.42400	3.47900	0
15/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.42400	4.47900	0
15/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.42400	5.47900	0
15/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.04300	0.05800	0
15/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.57100	0.62600	0
15/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.52800	1.58300	0
15/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.52500	2.58000	0
15/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.52400	3.57900	0
15/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.52400	4.57900	0
15/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.52400	5.57900	0
15/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.06000	0.07900	0
15/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.66000	0.71500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.62700	1.68200	0
15/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.62500	2.68000	0
15/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.62400	3.67900	0
15/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.62400	4.67900	0
15/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.62400	5.67900	0
15/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00300	0.00500	0
15/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.09500	0.12200	0
15/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.79800	0.85400	0
15/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.77600	1.83100	0
15/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.27400	8.32900	0
15/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.02500	2.08000	0
15/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.02400	4.07900	0
15/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.02400	6.07900	0
15/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.02400	8.07900	0
15/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.47400	6.52900	0
15/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.47400	8.52900	0
15/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.17500	2.23000	0
15/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.17400	4.22900	0
15/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.17400	6.22900	0
15/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.17400	8.22900	0
15/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.87400	2.92900	0
15/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.87400	4.92900	0
15/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.87400	6.92900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.87400	8.92900	0
15/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	2.97400	3.02900	0
15/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	4.97400	5.02900	0
15/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	6.97400	7.02900	0
15/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	8.97400	9.02900	0
15/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.92400	2.97900	0
15/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.92400	4.97900	0
15/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.22400	8.27900	0
15/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.52400	6.57900	0
15/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.52400	8.57900	0
15/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.27500	2.33000	0
15/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.27400	4.32900	0
15/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.27400	6.32900	0
15/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.22500	2.28000	0
15/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.22400	4.27900	0
15/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.22400	6.27900	0
15/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.57400	6.62900	0
15/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.57400	8.62900	0
15/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.77400	2.82900	0
15/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.77400	3.82900	0
15/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.77400	4.82900	0
15/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.77400	5.82900	0
15/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.07000	0.09200	0
15/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.70500	0.76100	0
15/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.67700	1.73200	0
15/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.67400	2.73000	0
15/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.67400	3.72900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.67400	4.72900	0
15/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.67400	5.72900	0
15/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.02500	0.03600	0
15/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.44400	0.49800	0
15/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.37900	1.43500	0
15/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.37500	2.43000	0
15/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.37400	3.42900	0
15/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.37400	4.42900	0
15/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.37400	5.42900	0
15/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.05100	0.06800	0
15/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.61500	0.67000	0
15/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.57700	1.63300	0
15/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.57500	2.63000	0
15/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.57400	3.62900	0
15/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.57400	4.62900	0
15/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.57400	5.62900	0
15/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.03600	0.05000	0
15/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.52800	0.58200	0
15/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.47800	1.53400	0
15/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.47500	2.53000	0
15/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.47400	3.52900	0
15/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.47400	4.52900	0
15/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.47400	5.52900	0
15/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.08200	0.10600	0
15/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.75100	0.80700	0
15/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.72600	1.78200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.72400	2.78000	0
15/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.72400	3.77900	0
15/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.72400	4.77900	0
15/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.72400	5.77900	0
15/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.87600	1.93100	0
15/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01000	0.01500	0
15/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.25800	0.30600	0
15/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.13400	1.19000	0
15/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.12500	2.18000	0
15/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.12400	3.17900	0
15/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.12400	4.17900	0
15/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.12400	5.17900	0
15/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.12400	7.17900	0
15/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.12400	9.17900	0
15/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.01800	0.02500	0
15/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.36500	0.41700	0
15/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.28100	1.33600	0
15/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.27400	3.32900	0
15/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.27400	5.32900	0
15/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.27400	7.32900	0
15/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.27400	9.32900	0
15/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.37400	7.42900	0
15/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.37400	9.42900	0
15/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.42400	7.47900	0
15/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.42400	9.47900	0
15/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.57400	7.62900	0
15/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.57400	9.62900	0
15/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.67400	7.72900	0
15/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.67400	9.72900	0
15/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.72400	7.77900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.72400	9.77900	0
15/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.77400	7.82900	0
15/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.77400	9.82900	0
15/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00400	0.00600	0
15/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.12800	0.16000	0
15/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.89200	0.94800	0
15/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.87400	3.92900	0
15/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.87400	5.92900	0
15/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.87400	7.92900	0
15/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.87400	9.92900	0
15/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.62400	7.67900	0
15/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.62400	9.67900	0
15/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.47400	7.52900	0
15/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.47400	9.52900	0
15/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.01500	0.02100	0
15/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.32800	0.37900	0
15/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.23200	1.28700	0
15/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.22400	3.27900	0
15/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.22400	5.27900	0
15/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.22400	7.27900	0
15/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.22400	9.27900	0
15/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.00800	0.01200	0
15/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.22600	0.27200	0
15/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.08500	1.14100	0
15/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.07400	3.12900	0
15/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.07400	5.12900	0
15/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.07400	7.12900	0
15/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.07400	9.12900	0
15/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.00700	0.01000	0
15/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.19600	0.24000	0
15/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.03600	1.09200	0
15/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.02400	3.07900	0
15/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.02400	5.07900	0
15/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.02400	7.07900	0
15/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.02400	9.07900	0
15/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01200	0.01700	0
15/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.29200	0.34200	0
15/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.18300	1.23800	0
15/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.17400	3.22900	0
15/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.17400	5.22900	0
15/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.17400	7.22900	0
15/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.17400	9.22900	0
15/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.32400	7.37900	0
15/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.32400	9.37900	0
15/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00500	0.00700	0
15/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.14700	0.18200	0
15/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	0.94000	0.99600	0
15/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.92600	1.98100	0
15/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.92400	3.97900	0
15/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.92400	5.97900	0
15/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.92400	7.97900	0
15/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.92400	9.97900	0
15/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.16800	0.21000	0
15/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	0.98800	1.04400	0
15/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	1.97500	2.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	3.97400	4.02900	0
15/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	5.97400	6.02900	0
15/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	7.97400	8.02900	0
15/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	9.97400	10.02900	0
15/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.11100	0.14000	0
15/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.84500	0.90100	0
15/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.82600	1.88100	0
15/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.82400	3.87900	0
15/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.82400	5.87900	0
15/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.82400	7.87900	0
15/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.82400	9.87900	0
15/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.37880	12.32350	13,398
15/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.02800	0.03000	0
15/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.03200	0.03300	0
15/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.15300	0.15200	0
15/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.35400	0.34600	0
15/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.80000	1.74900	0
15/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.78400	2.73000	0
15/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.40600	0.39500	8,032
15/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	1.02000	0.98200	0
15/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.94500	1.89300	0
15/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.93300	2.87900	0
15/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02700	0.02900	0
15/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.49300	0.47600	0
15/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.19100	1.14700	0
15/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.14100	2.08800	0
15/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.14600	1.10300	0
15/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.09200	2.03900	0
15/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.09900	0.10000	0
15/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.21000	0.20800	0
15/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.51900	0.50000	0
15/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.23600	1.19100	0
15/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.19000	2.13700	0
15/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02300	0.02500	0
15/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.02700	0.02800	0
15/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.02900	0.03100	0
15/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.76000	0.73200	0
15/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.60900	1.55900	0
15/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.58600	2.53200	0
15/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.14700	0.14600	0
15/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.86600	0.83400	0
15/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.75200	1.70100	0
15/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.01000	0.01000	0
15/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.02500	0.02600	0
15/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.05100	0.05200	0
15/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.15900	0.15800	0
15/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.37100	0.36200	0
15/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.94100	0.90600	0
15/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.84800	1.79700	0
15/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.83400	2.78000	0
15/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.09600	0.09700	0
15/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03400	0.03500	0
15/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.57400	0.55200	0
15/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.32700	1.28100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.24900	0.24500	0
15/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.63200	0.60800	0
15/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.42000	1.37300	0
15/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.38800	2.33400	0
15/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02200	0.02400	0
15/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.04600	0.04700	0
15/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.14200	0.14100	0
15/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.32400	0.31700	0
15/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.83000	0.79900	0
15/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.70400	1.65300	0
15/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.68500	2.63100	0
15/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.72700	0.69900	0
15/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.56100	1.51200	0
15/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.53600	2.48200	0
15/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.21900	0.21600	0
15/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.54600	0.52600	0
15/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.24000	2.18600	0
15/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.03500	0.03600	0
15/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.11000	0.11000	0
15/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.23900	0.23500	0
15/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.60200	0.58000	28
15/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.37400	1.32700	0
15/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.33800	2.28500	0
15/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01800	0.01900	0
15/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.03800	0.03900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.26000	0.25600	0
15/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.66300	0.63800	0
15/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.46700	1.41900	0
15/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.43700	2.38300	0
15/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.27200	0.26700	0
15/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.69400	0.66800	0
15/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.48700	2.43300	0
15/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02200	0.02300	0
15/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04400	0.04500	0
15/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.31000	0.30300	0
15/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.79500	0.76500	0
15/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.65600	1.60600	0
15/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.63500	2.58100	0
15/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.13600	0.13600	0
15/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02600	0.02700	0
15/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05300	0.05400	0
15/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.17200	0.17000	0
15/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.03000	0.03200	0
15/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.06500	0.06600	0
15/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.20200	0.20000	0
15/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.10100	1.06200	0
15/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	2.04300	1.99000	0
15/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	3.03300	2.97800	0
15/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.08700	0.08600	8,032
15/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.06000	1.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.99400	1.94100	0
15/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.03600	0.03800	0
15/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.08000	0.08000	0
15/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.16500	0.16400	0
15/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.38800	0.37800	0
15/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.98000	0.94400	0
15/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.89700	1.84500	0
15/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.88400	2.82900	0
15/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.03900	0.04100	0
15/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.12200	0.12200	0
15/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.42500	0.41300	0
15/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.51400	1.46500	0
15/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.98300	2.92900	0
15/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.47900	4.42400	0
15/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.11400	0.11400	0
15/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03300	0.03400	0
15/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.10300	0.10300	0
15/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.33900	0.33100	0
15/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.28200	1.23600	0
15/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.73500	2.68000	0
15/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.22900	4.17400	0
15/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.13200	3.07800	0
15/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.07600	0.07700	0
15/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.83000	3.77500	0
15/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.18200	3.12700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.18000	4.12400	0
15/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.32900	4.27400	0
15/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.13000	4.07500	0
15/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.06000	0.06100	0
15/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.53100	3.47600	0
15/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.07000	0.07100	0
15/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.73000	3.67500	0
15/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	4.03000	3.97500	0
15/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.98000	3.92500	0
15/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.05800	0.05800	0
15/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.48100	3.42600	0
15/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.05500	0.05600	0
15/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.43100	3.37600	0
15/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02400	0.02500	0
15/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.07300	0.07400	0
15/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.22900	0.22600	0
15/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.90300	0.87000	0
15/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.28900	2.23500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.78000	3.72500	0
15/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.02100	0.02200	0
15/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.04200	0.04400	0
15/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.09300	0.09400	0
15/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.13100	0.13100	0
15/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.19400	0.19200	0
15/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.29600	0.29100	0
15/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.46900	0.45200	0
15/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.10600	0.10700	0
15/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.02000	0.02100	0
15/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.04100	0.04200	0
15/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.12700	0.12700	0
15/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.18600	0.18400	0
15/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.28400	0.27800	0
15/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.44500	0.43200	0
15/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.11800	0.11800	0
15/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00600	0.00600	11,194
15/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.17900	0.17700	11,194
15/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.09000	0.09000	0
15/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.06200	0.06300	0
15/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.58100	3.52600	0
15/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.06800	0.06800	0
15/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.68100	3.62600	0
15/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.63100	3.57600	0
15/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.38100	3.32700	0
15/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.04900	0.05000	0
15/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.28200	3.22700	0
15/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.33200	3.27700	0
15/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.04700	0.04900	0
15/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.23200	3.17700	0
15/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.08300	3.02800	0
15/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.87200	6.92900	0
15/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.87100	8.92700	0
15/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	6.97200	7.02800	0
15/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	8.97100	9.02700	0
15/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.92200	6.97900	0
15/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.92100	8.97700	0
15/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.81800	2.87600	0
15/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.77300	6.82900	0
15/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.77100	8.82700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.67300	6.72900	0
15/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.67100	8.72700	0
15/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.77000	2.82700	0
15/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.73000	4.78700	0
15/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.72100	8.77700	0
15/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00200	0.00400	0
15/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.62300	6.67900	0
15/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.62100	8.67700	0
15/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.37300	6.42900	0
15/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.37200	8.42800	0
15/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.38900	2.44500	0
15/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.33500	4.39200	0
15/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.32300	6.37900	0
15/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.32200	8.37800	0
15/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.48300	2.54000	0
15/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.43400	4.49000	0
15/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.42300	6.47900	0
15/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.42200	8.47800	0
15/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.06100	2.11700	0
15/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.20000	1.25400	0
15/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.12700	5.18300	0
15/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.68900	1.74500	0
15/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.41600	0.45900	0
15/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.75500	0.80500	0
15/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.15700	1.21100	0
15/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.59800	1.65400	0
15/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.01200	3.06900	0
15/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	3.99100	4.04800	0
15/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	4.97800	5.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	5.97300	6.03000	0
15/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.82700	1.88400	0
15/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.39000	0.42900	0
15/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.71700	0.76800	0
15/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.11500	1.16900	0
15/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.55200	1.60800	0
15/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.01400	2.07100	0
15/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	2.96300	3.02100	0
15/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	3.94200	3.99900	0
15/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.92900	4.98500	0
15/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.92400	5.98000	0
15/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01000	0.01200	0
15/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.12400	0.14700	0
15/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	0.95000	1.00300	0
15/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.29400	2.35100	0
15/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.74500	3.80200	0
15/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.22700	5.28300	0
15/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.72300	6.77900	0
15/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.82300	6.87900	0
15/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.82100	8.87700	0
15/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.62600	2.68300	0
15/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.58200	4.63800	0
15/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.57300	6.62900	0
15/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.57100	8.62700	0
15/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.12200	7.17800	0
15/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.12100	9.17700	0
15/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.57900	2.63500	0
15/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.52300	6.57900	0
15/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.52100	8.57800	0
15/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.02200	8.07800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.34100	2.39800	0
15/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.27200	8.32800	0
15/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.53100	2.58800	0
15/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.48300	4.54000	0
15/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.47300	6.52900	0
15/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.47200	8.52800	0
15/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.24700	2.30400	0
15/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.17200	8.22800	0
15/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00300	0.00500	0
15/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.22200	8.27800	0
15/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.05300	0.06300	0
15/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.61000	0.65800	0
15/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.87400	1.93000	0
15/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.30400	3.36100	0
15/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.78000	4.83600	0
15/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.27300	6.32900	0
15/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.77200	7.82800	0
15/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.73500	1.79100	0
15/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00600	0
15/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.03500	0.04200	0
15/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.44600	0.49000	0
15/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.64300	1.69900	0
15/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.06000	3.11800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.53300	4.58900	0
15/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.02300	6.08000	0
15/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.52200	7.57800	0
15/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.01800	0.02200	0
15/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.10100	0.12100	0
15/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.50900	0.55500	0
15/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.28600	1.34100	0
15/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.20100	2.25700	0
15/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.15700	3.21500	0
15/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.13800	4.19500	0
15/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01500	0.01800	0
15/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.08100	0.09900	0
15/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.10800	2.16300	0
15/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.04000	4.09700	0
15/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.02800	5.08400	0
15/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01400	0.01700	0
15/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.07200	0.08900	0
15/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.17700	5.23300	0
15/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.07300	1.12700	0
15/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.43600	2.49300	0
15/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.40100	3.45900	0
15/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.38400	4.44100	0
15/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.37600	5.43200	0
15/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.24300	1.29700	0
15/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.67400	2.73100	0
15/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.64700	3.70400	0
15/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.63100	4.68800	0
15/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.62500	5.68100	0
15/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.50700	1.56300	0
15/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.02700	0.03300	0
15/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.16600	0.19200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.68100	0.73000	0
15/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.91500	2.97200	0
15/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.89300	3.95000	0
15/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.87900	4.93500	0
15/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.87400	5.93000	0
15/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00800	0.01000	0
15/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.21500	0.24500	0
15/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.79300	0.84400	0
15/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.01000	0
15/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.03800	0.04600	0
15/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.23400	0.26500	0
15/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.83100	0.88300	0
15/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.10900	3.16600	0
15/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.08900	4.14600	0
15/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.07700	5.13400	0
15/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.07300	6.12900	0
15/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00900	0.01200	0
15/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.04500	0.05400	0
15/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.27300	0.30700	0
15/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.91000	0.96200	0
15/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.78100	1.83700	0
15/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.20600	3.26300	0
15/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.18800	4.24400	0
15/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.17300	6.22900	0
15/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01100	0.01300	0
15/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.31700	0.35300	0
15/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	0.99000	1.04300	0
15/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.28600	4.34300	0
15/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.27600	5.33200	0
15/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00700	0.00900	0
15/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03200	0.03900	0
15/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.19800	0.22600	0
15/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.02500	0.03000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.15100	0.17600	0
15/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.64500	0.69400	0
15/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.46300	1.51800	0
15/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.86700	2.92400	0
15/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.84300	3.90100	0
15/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.82900	4.88600	0
15/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.82400	5.88000	0
15/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.01100	0
15/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.04100	0.05000	0
15/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.25300	0.28500	0
15/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.87000	0.92200	0
15/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.12300	6.17900	0
15/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.04800	0.05800	0
15/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.29500	0.32900	0
15/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.25500	3.31200	0
15/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.23700	4.29300	0
15/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.22300	6.27900	0
15/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	1.96700	2.02400	0
15/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00700	0
15/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.01900	0.02400	0
15/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.11200	0.13300	0
15/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.54200	0.58900	0
15/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.33000	1.38500	0
15/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.72200	2.77900	0
15/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.69600	3.75300	0
15/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.68100	4.73700	0
15/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.67400	5.73100	0
15/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.17200	7.22800	0
15/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.17100	9.22700	0
15/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02300	0.02800	0
15/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.13700	0.16100	0
15/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.41800	1.47300	0
15/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.27200	7.32800	0
15/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.27100	9.32700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.37200	7.42800	0
15/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.37100	9.42700	0
15/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00700	0.00900	0
15/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03000	0.03600	0
15/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.18100	0.20900	0
15/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.45000	3.50800	0
15/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.42500	5.48200	0
15/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.42200	7.47800	0
15/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.42100	9.47700	0
15/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.59800	3.65500	0
15/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.57500	5.63100	0
15/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.57200	7.62800	0
15/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.57100	9.62700	0
15/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.62200	7.67800	0
15/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.62100	9.67700	0
15/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.79400	3.85200	0
15/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.77400	5.83000	0
15/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.77100	9.82700	0
15/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.05700	0.06800	0
15/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.34000	0.37700	0
15/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.03100	1.08500	0
15/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.92000	1.97700	0
15/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.82200	7.87800	0
15/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.82100	9.87700	0
15/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01300	0.01600	0
15/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.06700	0.08000	0
15/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.92200	7.97800	0
15/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.92100	9.97700	0
15/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01200	0.01500	0
15/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.06200	0.07400	0
15/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.36400	0.40300	0
15/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.87200	7.92800	0
15/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.87100	9.92700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.72400	5.78000	0
15/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.72200	7.77800	0
15/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.72100	9.77700	0
15/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.54800	3.60600	0
15/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.52500	5.58100	0
15/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.52100	9.57700	0
15/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00400	0.00600	0
15/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.01600	0.02000	0
15/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.09100	0.10900	0
15/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.47700	0.52200	0
15/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.07200	7.12800	0
15/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.07100	9.12700	0
15/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.02200	7.07800	0
15/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.02100	9.07700	0
15/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00500	0.00700	0
15/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02100	0.02600	0
15/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.57500	0.62300	0
15/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.37400	1.42900	0
15/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.22200	7.27800	0
15/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.22100	9.27700	0
15/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.35300	3.41000	0
15/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.32600	5.38200	0
15/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.32200	7.37800	0
15/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.32100	9.37700	0
15/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.49900	3.55700	0
15/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.47500	5.53100	0
15/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.47200	7.52800	0
15/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.47100	9.52700	0
15/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	7.97200	8.02800	0
15/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	9.97100	10.02700	0
15/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.67200	7.72800	0
15/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.67100	9.72700	0
15/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.58130	12.52600	1,263
15/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.54100	0.55700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.51900	0.53600	0
15/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.56300	0.54000	0
15/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.66200	0.69400	0
15/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.71800	0.79000	0
15/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.69000	0.76100	0
15/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08640	0.08630	1,364
15/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00664	0.00660	0
15/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00122	0.00129	0
15/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01642	0.01633	0
15/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00002	0.00003	0
15/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00482	0.00499	0
15/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00024	0.00030	0
15/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08790	0.08780	0
15/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00943	0.00939	0
15/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00448	0.00450	0
15/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01807	0.01795	0
15/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00017	0.00015	0
15/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00658	0.00670	0
15/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00153	0.00159	0
15/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.57030	10.55060	21,898
15/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.12200	0.12300	0
15/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.92300	0.90500	0
15/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.92000	1.90100	0
15/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.92000	2.90100	0
15/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
15/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.16300	0.16300	0
15/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.02200	1.00300	0
15/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.02000	2.00100	0
15/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.02000	3.00100	0
15/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.01000	0.01200	0
15/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.25600	0.25200	0
15/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.17100	1.15200	0
15/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.17000	2.15100	0
15/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.17000	3.15100	0
15/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.22300	0.22000	0
15/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.12100	1.10200	0
15/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.12000	2.10100	0
15/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.12000	3.10100	0
15/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.14100	0.14200	0
15/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.97200	0.95400	0
15/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.97000	1.95100	0
15/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.97000	2.95100	0
15/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.01200	0.01400	0
15/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.29200	0.28600	0
15/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.22100	1.20100	0
15/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.22000	2.20100	0
15/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.22000	3.20100	0
15/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00700	0.00900	10
15/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.19200	0.19100	0
15/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.07200	1.05200	0
15/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.07000	2.05100	0
15/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.07000	3.05100	0
15/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.10400	0.10700	0
15/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.87400	0.85600	0
15/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.87000	1.85100	0
15/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.87000	2.85100	0
15/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.08900	0.09200	0
15/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.82500	0.80700	0
15/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.82000	1.80100	0
15/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.82000	2.80100	0
15/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.04700	0.05000	0
15/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.63300	0.61800	0
15/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.62000	1.60100	0
15/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.62000	2.60100	0
15/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.04000	0.04300	13,651
15/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.58700	0.57200	0
15/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.57000	1.55100	0
15/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.57000	2.55100	0
15/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.06500	0.06800	0
15/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.72800	0.71200	0
15/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.72000	1.70100	0
15/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.72000	2.70100	0
15/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.07600	0.07900	0
15/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.77700	0.75900	0
15/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.77000	1.75100	0
15/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.77000	2.75100	0
15/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.37000	3.35100	0
15/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.47000	3.45100	0
15/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.05500	0.05800	0
15/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.68100	0.66500	0
15/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.67000	1.65100	0
15/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.67000	2.65100	0
15/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.02400	0.02600	0
15/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.45300	0.44100	0
15/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.42000	1.40100	0
15/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.42000	2.40100	0
15/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.03400	0.03600	0
15/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.54100	0.52800	0
15/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.52000	1.50100	0
15/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.52000	2.50100	0
15/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.02800	0.03100	0
15/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.49600	0.48400	0
15/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.47000	1.45100	0
15/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.47000	2.45100	0
15/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.02000	0.02200	0
15/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.41000	0.40000	0
15/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.37000	1.35100	0
15/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.37000	2.35100	0
15/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.01700	0.01900	2,700
15/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.36900	0.36100	0
15/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.32100	1.30100	0
15/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.32000	2.30100	0
15/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.42000	3.40100	0
15/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.33000	0.32300	0
15/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.27100	1.25100	0
15/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.27000	2.25100	0
15/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.27000	3.25100	0
15/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.32000	3.30100	0
15/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.68000	6.69900	0
15/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.68000	8.69900	0
15/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.06000	0.07200	0
15/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.74500	0.76500	0
15/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.73000	2.74900	0
15/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.73000	4.74900	0
15/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.73000	6.74900	0
15/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.73000	8.74900	0
15/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.58000	6.59900	0
15/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.58000	8.59900	0
15/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.53100	1.55000	0
15/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.04900	0.06000	0
15/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.69700	0.71800	0
15/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.68100	1.70000	0
15/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.68000	2.69900	0
15/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.68000	3.69900	0
15/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.68000	4.69900	0
15/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.68000	5.69900	0
15/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04000	0.04900	0
15/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.65000	0.67100	0
15/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.63100	1.65000	0
15/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.63000	2.64900	0
15/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.63000	3.64900	0
15/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.63000	4.64900	0
15/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.63000	5.64900	0
15/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.02600	0.03300	0
15/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.55800	0.58000	0
15/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.53000	2.54900	0
15/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.53000	3.54900	0
15/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.53000	4.54900	0
15/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.53000	5.54900	0
15/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02100	0.02700	0
15/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.51400	0.53500	0
15/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.48100	1.50100	0
15/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.48000	2.49900	0
15/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.48000	3.49900	0
15/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.48000	4.49900	0
15/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.48000	5.49900	0
15/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.03300	0.04000	0
15/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.60400	0.62500	0
15/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.58100	1.60000	0
15/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.58000	2.59900	0
15/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.58000	3.59900	0
15/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.58000	4.59900	0
15/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.58000	5.59900	0
15/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.38500	0.40700	0
15/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.63000	8.64900	0
15/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.53000	6.54900	0
15/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.53000	8.54900	0
15/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.63000	6.64900	0
15/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.33200	1.35200	0
15/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.33000	2.34900	0
15/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.33000	3.34900	0
15/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.33000	4.34900	0
15/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.33000	5.34900	0
15/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.30600	0.32800	0
15/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.23300	1.25200	0
15/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.23000	2.24900	0
15/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.23000	3.24900	0
15/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.23000	4.24900	0
15/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.23000	5.24900	0
15/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00800	0.01100	0
15/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.34500	0.36700	0
15/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.28200	1.30200	0
15/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.28000	2.29900	0
15/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.28000	3.29900	0
15/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.28000	4.29900	0
15/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.28000	5.29900	0
15/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01700	0.02100	0
15/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.47000	0.49200	0
15/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.43200	1.45100	0
15/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.43000	2.44900	0
15/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.43000	3.44900	0
15/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.43000	4.44900	0
15/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.43000	5.44900	0
15/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01300	0.01700	0
15/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.42700	0.44900	0
15/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.38200	1.40100	0
15/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.38000	2.39900	0
15/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.38000	3.39900	0
15/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.38000	4.39900	0
15/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.38000	5.39900	0
15/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.26900	0.29100	0
15/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.18300	1.20300	0
15/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.18000	2.19900	0
15/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.18000	3.19900	0
15/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.18000	4.19900	0
15/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.18000	5.19900	0
15/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.23400	0.25600	0
15/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.13400	1.15400	0
15/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.13000	2.14900	0
15/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.13000	3.14900	0
15/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.13000	4.14900	0
15/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.13000	5.14900	0
15/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.12200	0.14000	0
15/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.93700	0.95800	0
15/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.93000	1.94900	0
15/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.93000	2.94900	0
15/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.93000	3.94900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.93000	4.94900	0
15/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.07200	0.08500	0
15/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.79200	0.81300	0
15/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.78100	1.80000	0
15/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.78000	2.79900	0
15/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.78000	3.79900	0
15/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.78000	4.79900	0
15/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.78000	6.79900	0
15/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.78000	8.79900	0
15/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.93000	6.94900	0
15/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.93000	8.94900	0
15/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.17100	0.19100	0
15/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.03500	1.05500	0
15/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.03000	3.04900	0
15/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.03000	5.04900	0
15/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.03000	7.04900	0
15/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.03000	9.04900	0
15/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.13000	7.14900	0
15/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.13000	9.14900	0
15/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.28000	7.29900	0
15/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.28000	9.29900	0
15/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.38000	7.39900	0
15/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.38000	9.39900	0
15/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.53000	7.54900	0
15/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.53000	9.54900	0
15/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.48000	7.49900	0
15/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.48000	9.49900	0
15/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.23000	7.24900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.23000	9.24900	0
15/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.10300	0.11900	0
15/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.88900	0.90900	0
15/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.88000	2.89900	0
15/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.88000	4.89900	0
15/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.88000	6.89900	0
15/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.88000	8.89900	0
15/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.08600	0.10100	0
15/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.84000	0.86100	0
15/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.83000	2.84900	0
15/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.83000	4.84900	0
15/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.83000	6.84900	0
15/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.83000	8.84900	0
15/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.14300	0.16200	0
15/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.98600	1.00600	0
15/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.98000	2.99900	0
15/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.98000	4.99900	0
15/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.98000	6.99900	0
15/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.98000	8.99900	0
15/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.03000	2.04900	0
15/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.18000	7.19900	0
15/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.18000	9.19900	0
15/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.43000	7.44900	0
15/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.43000	9.44900	0
15/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.33000	7.34900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.33000	9.34900	0
15/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.20200	0.22200	0
15/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.08500	1.10400	0
15/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.08000	3.09900	0
15/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.08000	5.09900	0
15/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.08000	7.09900	0
15/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.08000	9.09900	0
15/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.75130	10.73200	12,958
15/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.08900	0.09000	0
15/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.10800	0.10900	0
15/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.09800	0.09900	0
15/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.02500	0.02600	0
15/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.19800	0.19800	25
15/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.61100	0.60300	20
15/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.46800	1.45000	0
15/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.45400	2.43500	0
15/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.45200	3.43200	0
15/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.14500	0.14500	0
15/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.43500	0.43000	0
15/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.17900	1.16300	0
15/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.15600	2.13700	0
15/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.15200	3.13300	0
15/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.13100	0.13200	0
15/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.38500	0.38200	0
15/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.08500	1.07000	0
15/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.05700	2.03800	0
15/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.05200	3.03300	0
15/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02300	0.02400	0
15/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.18800	0.18800	0
15/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.57900	0.57100	0
15/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.41900	1.40200	0
15/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.40500	2.38600	0
15/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.40200	3.38300	0
15/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02200	0.02200	0
15/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.17800	0.17800	0
15/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.54700	0.54100	0
15/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.37100	1.35400	0
15/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.35500	2.33600	0
15/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.35200	3.33300	0
15/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01800	0.01800	0
15/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.15200	0.15300	0
15/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.46100	0.45600	0
15/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.22700	1.21100	0
15/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.60400	2.58500	0
15/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.27500	0.27300	0
15/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.82900	0.81700	0
15/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.76100	1.74300	0
15/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.75300	2.73400	0
15/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.08500	0.08700	0
15/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.23300	0.23200	0
15/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.71500	0.70500	0
15/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.61400	1.59600	0
15/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.20600	2.18700	0
15/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.20200	3.18300	0
15/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02000	0.02100	0
15/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.16900	0.16900	0
15/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.51700	0.51100	0
15/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.32300	1.30600	0
15/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.30500	2.28600	0
15/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.30200	3.28300	0
15/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16000	0.16100	0
15/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.48900	0.48300	0
15/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.27500	1.25800	0
15/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.25600	2.23700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.25200	3.23300	0
15/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.11300	0.11400	0
15/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.32400	0.32200	29
15/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.95100	0.93800	0
15/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.90900	1.89000	0
15/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.90300	2.88400	0
15/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.11900	0.12000	0
15/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.34300	0.34000	0
15/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.99400	0.98000	0
15/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.95800	1.94000	0
15/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.95300	2.93400	0
15/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.30700	0.30500	0
15/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.91000	0.89700	0
15/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.85900	1.84100	0
15/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.85300	2.83400	0
15/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01000	0.01000	0
15/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.10300	0.10400	0
15/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.29000	0.28900	0
15/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.86900	0.85600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.81000	1.79200	0
15/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.80300	2.78400	0
15/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.12500	0.12500	0
15/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.36300	0.36000	0
15/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.03800	1.02300	0
15/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.00800	1.98900	0
15/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.00300	2.98300	0
15/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03700	0.04100	0
15/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.36200	0.37800	0
15/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.12400	1.14300	0
15/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.01200	3.03200	0
15/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.00000	5.01900	0
15/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.99900	7.01800	0
15/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.99900	9.01800	0
15/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06800	0.07400	0
15/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.48900	0.50700	0
15/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.30200	1.32200	0
15/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.20900	3.22800	0
15/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.20000	5.21900	0
15/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.19900	7.21800	0
15/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.19900	9.21800	0
15/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.05900	0.06500	0
15/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.45600	0.47300	0
15/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.16000	3.17900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.15000	5.16900	0
15/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.14900	7.16800	0
15/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.14900	9.16800	0
15/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04300	0.04800	0
15/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.39200	0.40800	0
15/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.16800	1.18800	0
15/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.06100	3.08100	0
15/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.05000	5.06900	0
15/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.04900	7.06800	0
15/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.04900	9.06800	0
15/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05000	0.05600	0
15/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.42300	0.44000	0
15/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.21200	1.23200	0
15/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.11100	3.13000	0
15/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.10000	5.11900	0
15/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.09900	7.11800	0
15/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.09900	9.11800	0
15/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02400	0.02600	0
15/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.23800	0.25100	0
15/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.90900	0.92900	0
15/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.76800	2.78800	0
15/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.75100	4.77000	0
15/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.74900	6.76800	0
15/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.74900	8.76800	0
15/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02200	0.02400	0
15/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.21600	0.22900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.86800	0.88700	0
15/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.71900	2.73900	0
15/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.70100	4.72000	0
15/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.69900	6.71800	0
15/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.69900	8.71800	0
15/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.11400	0.12300	0
15/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.63200	0.65000	0
15/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.48400	1.50500	0
15/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.40700	3.42600	0
15/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.40000	5.41900	0
15/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.39900	7.41800	0
15/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.39900	9.41800	0
15/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07800	0.08500	0
15/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.52400	0.54100	0
15/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.25800	3.27800	0
15/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.25000	5.26900	0
15/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.24900	7.26800	0
15/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.24900	9.26800	0
15/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02600	0.02900	0
15/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.26000	0.27400	0
15/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.95100	0.97100	0
15/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.81700	2.83600	0
15/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.80100	4.82000	0
15/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.79900	6.81800	0
15/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.79900	8.81800	0
15/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02000	0.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.19600	0.20900	0
15/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.82700	0.84600	0
15/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.67100	2.69000	0
15/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.65100	4.67000	0
15/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.64900	6.66900	0
15/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.64900	8.66800	0
15/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01800	0.02000	0
15/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.17800	0.18900	0
15/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.78700	0.80600	0
15/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.62200	2.64200	0
15/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.60100	4.62000	0
15/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.59900	6.61900	0
15/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.59900	8.61800	0
15/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03400	0.03800	0
15/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.33400	0.35000	0
15/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.08000	1.10000	0
15/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.96300	2.98300	0
15/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.95000	4.97000	0
15/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.94900	6.96800	0
15/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.94900	8.96800	0
15/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02800	0.03100	0
15/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.28400	0.29800	0
15/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.99400	1.01300	0
15/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.86600	2.88500	0
15/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.85100	4.87000	0
15/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.84900	6.86800	0
15/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.84900	8.86800	0
15/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.16000	0.17100	271
15/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.74700	0.76600	0
15/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.57400	2.59400	0
15/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.55100	4.57000	0
15/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.55000	6.56900	0
15/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.54900	8.56800	0
15/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.34700	1.36700	0
15/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.25700	1.27700	0
15/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.43800	1.45800	0
15/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.92880	10.90890	500
15/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.29800	0.29600	0
15/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.03400	1.05200	0
15/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.10420	11.08390	158
15/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03300	0.03300	0
15/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06900	0.06800	0
15/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14200	0.14100	0
15/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.34700	0.34200	0
15/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.60300	0.59400	0
15/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.12000	1.10600	0
15/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.94900	1.93100	0
15/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.92000	2.90100	0
15/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.37500	0.37000	0
15/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03300	0.03300	0
15/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06800	0.06700	0
15/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.14000	0.13800	0
15/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.33900	0.33400	0
15/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.58600	0.57700	0
15/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.08700	1.07300	0
15/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.90300	1.88500	0
15/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.87100	2.85100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02500	0.02500	0
15/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05400	0.05400	0
15/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10900	0.10800	0
15/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.24400	0.24100	0
15/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.39600	0.39000	0
15/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.70400	0.69400	0
15/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.30400	1.28900	0
15/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.18600	2.16800	0
15/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02600	0.02600	0
15/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05600	0.05500	0
15/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.11300	0.11100	0
15/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.25500	0.25200	0
15/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.41700	0.41100	0
15/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15700	0.15500	0
15/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.16700	3.14700	0
15/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.40600	0.40000	0
15/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.72600	0.71600	0
15/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.34400	1.32800	0
15/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.23500	2.21600	0
15/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.21600	3.19700	0
15/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07500	0.07400	0
15/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06100	0.06100	0
15/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12500	0.12400	0
15/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.29200	0.28900	0
15/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.49300	0.48600	0
15/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.90500	0.89300	0
15/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.63600	1.61900	0
15/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.57600	2.55700	0
15/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03800	0.03800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07800	0.07700	0
15/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16400	0.16200	0
15/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.26600	3.24600	0
15/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07600	0.07600	0
15/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.16100	0.15900	0
15/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.75000	0.73900	0
15/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.38400	1.36800	0
15/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.28300	2.26500	0
15/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03600	0.03600	0
15/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07400	0.07300	0
15/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15400	0.15200	0
15/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.38500	0.38000	0
15/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.68200	0.67200	0
15/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.26500	1.25000	0
15/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.13800	2.11900	0
15/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.11700	3.09800	0
15/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01400	0.01400	0
15/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03500	0.03500	0
15/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07100	0.07100	0
15/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14800	0.14600	0
15/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.36600	0.36000	0
15/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.64000	0.63100	0
15/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.18800	1.17400	0
15/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.04100	2.02300	0
15/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.01900	2.99900	0
15/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03100	0.03100	0
15/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06400	0.06400	0
15/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.13200	0.13100	0
15/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.31400	0.31000	0
15/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.53700	0.52900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.99200	0.97900	0
15/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.76800	1.75000	0
15/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.72300	2.70400	0
15/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02900	0.02900	0
15/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.47500	7.49500	0
15/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.45700	9.47700	0
15/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06400	0.06600	0
15/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.28800	0.29500	0
15/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.83300	0.84500	0
15/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.61000	1.62600	0
15/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.42800	3.44700	0
15/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.36000	5.38000	0
15/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.32700	7.34700	0
15/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.30800	9.32800	0
15/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03700	0.03900	0
15/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.18400	0.19000	0
15/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.63600	0.64700	0
15/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.36200	1.37600	0
15/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.14400	3.16200	0
15/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.06700	5.08700	0
15/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.03100	7.05100	0
15/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.01000	9.03000	0
15/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03400	0.03500	0
15/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16100	0.16600	0
15/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.57800	0.58800	0
15/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.28100	1.29600	0
15/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.05000	3.06800	0
15/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.97000	4.98900	0
15/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.93200	6.95200	0
15/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.91100	8.93100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02900	0.03100	0
15/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.13000	0.13400	0
15/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.49600	0.50500	0
15/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.95700	2.97500	0
15/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.87200	4.89200	0
15/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.83300	6.85300	0
15/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.81200	8.83200	0
15/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.91000	2.92800	0
15/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.82400	4.84300	0
15/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.78400	6.80400	0
15/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.76200	8.78200	0
15/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02200	0.02300	0
15/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08200	0.08500	0
15/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.35100	0.35900	0
15/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.93900	0.95200	0
15/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.73800	1.75500	0
15/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.57100	3.59000	0
15/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.50700	5.52700	0
15/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.92100	4.94000	0
15/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.88300	6.90300	0
15/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.86100	8.88100	0
15/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03100	0.03200	0
15/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.14000	0.14400	0
15/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.52200	0.53200	0
15/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.20200	1.21600	0
15/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.00300	3.02100	0
15/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.16300	1.17700	0
15/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.00100	2.01800	0
15/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.85900	3.87700	0
15/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.80200	5.82100	0
15/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.77200	7.79200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.75500	9.77500	0
15/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03200	0.03400	0
15/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15000	0.15500	0
15/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.55000	0.56000	0
15/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.24200	1.25600	0
15/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.09000	2.10700	0
15/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.95500	3.97400	0
15/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.90000	5.92000	0
15/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.87100	7.89100	0
15/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.85500	9.87500	0
15/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.04900	0.05100	0
15/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23300	0.23900	0
15/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.73200	0.74300	0
15/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.48500	1.50000	0
15/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.28600	3.30400	0
15/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.21400	5.23300	0
15/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.17900	7.19900	0
15/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.15900	9.17900	0
15/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.32100	1.33600	0
15/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04500	0.04700	0
15/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.21600	0.22200	0
15/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.69900	0.71000	0
15/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.44300	1.45800	0
15/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.23800	3.25700	0
15/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.16500	5.18400	0
15/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.12900	7.14900	0
15/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.10900	9.12900	0
15/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.89640	6.82530	14,062
15/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.09700	1.02600	0
15/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.09600	2.02500	0
15/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.09600	3.02500	0
15/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.09600	4.02500	0
15/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.99700	0.92700	0
15/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.99600	1.92500	0
15/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.99600	2.92500	0
15/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.99600	3.92500	0
15/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.94700	0.87700	0
15/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.94600	1.87500	0
15/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.94600	2.87500	0
15/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.94600	3.87500	0
15/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.04700	0.97600	0
15/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.04600	1.97500	0
15/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.04600	2.97500	0
15/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.04600	3.97500	0
15/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.14700	1.07600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.14600	2.07500	0
15/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.14600	3.07500	0
15/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.14600	4.07500	0
15/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.64600	2.57500	0
15/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.64600	3.57500	0
15/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.89600	2.82500	0
15/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.89600	3.82500	0
15/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.05000	0.04000	0
15/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.74600	1.67500	0
15/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.74600	2.67500	0
15/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.74600	3.67500	0
15/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.03400	0.02700	0
15/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.64600	1.57500	0
15/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.75000	0.68100	0
15/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.70100	0.63300	0
15/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.06000	0.04800	0
15/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.08700	0.06900	0
15/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.12500	0.09900	0
15/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.18400	0.14100	0
15/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.25400	0.20400	0
15/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.33300	0.27700	0
15/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.41900	0.35900	0
15/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.51000	0.44600	0
15/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.60500	0.53800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.29300	0.23900	0
15/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.79600	1.72500	0
15/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.79600	2.72500	0
15/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.79600	3.72500	0
15/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.07300	0.05800	0
15/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.84600	1.77500	0
15/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.84600	2.77500	0
15/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.84600	3.77500	0
15/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.89600	1.82500	0
15/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.44600	1.37500	0
15/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.44600	2.37500	0
15/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.44600	3.37500	0
15/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.44600	4.37500	0
15/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.24700	1.17600	0
15/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.24600	2.17500	0
15/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.24600	3.17500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.24600	4.17500	0
15/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.19700	1.12600	0
15/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.19600	2.12500	0
15/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.19600	3.12500	0
15/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.19600	4.12500	0
15/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.29700	1.22600	0
15/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.29600	2.22500	0
15/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.29600	3.22500	0
15/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.29600	4.22500	0
15/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.34600	1.27600	0
15/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.34600	2.27500	0
15/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.34600	3.27500	0
15/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.34600	4.27500	0
15/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.39600	1.32500	0
15/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.39600	2.32500	0
15/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.39600	3.32500	0
15/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.39600	4.32500	0
15/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.49600	1.42500	0
15/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.49600	2.42500	0
15/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.49600	3.42500	0
15/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.49600	4.42500	0
15/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.79900	0.73000	0
15/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.89800	0.82800	0
15/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.84800	0.77900	0
15/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.10500	0.08300	0
15/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.15300	0.11900	0
15/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.21800	0.17100	0
15/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.37600	0.31700	0
15/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.46400	0.40200	0
15/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.55700	0.49200	0
15/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.65300	0.58500	0
15/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00700	0.01000	0
15/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.01100	0.01700	0
15/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.01800	0.02700	0
15/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.03000	0.04200	0
15/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.07200	0.09600	0
15/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.10700	0.14400	0
15/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.15900	0.20800	0
15/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00200	0.00400	0
15/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00300	0.00500	0
15/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.50500	1.57600	0
15/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.50400	3.57500	0
15/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.50400	5.57500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.50400	7.57500	0
15/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.60400	1.67500	0
15/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.60400	3.67500	0
15/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.60400	5.67500	0
15/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.60400	7.67500	0
15/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.65400	1.72500	0
15/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.65400	3.72500	0
15/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.65400	5.72500	0
15/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.65400	7.72500	0
15/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.70400	1.77500	0
15/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.70400	3.77500	0
15/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.70400	5.77500	0
15/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.70400	7.77500	0
15/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.80400	1.87500	0
15/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.80400	3.87500	0
15/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.80400	5.87500	0
15/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.80400	7.87500	0
15/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.75400	1.82500	0
15/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.75400	3.82500	0
15/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.75400	5.82500	0
15/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.75400	7.82500	0
15/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.55500	1.62600	0
15/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.55400	3.62500	0
15/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.10400	2.17500	0
15/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.10400	4.17500	0
15/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.10400	6.17500	0
15/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.10400	8.17500	0
15/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.22700	0.28300	0
15/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.15400	2.22500	0
15/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.15400	4.22500	0
15/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.15400	6.22500	0
15/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.15400	8.22500	0
15/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.20400	2.27500	0
15/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.20400	4.27500	0
15/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.20400	6.27500	0
15/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.20400	8.27500	0
15/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.04700	0.06400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00900	0.01300	0
15/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.01400	0.02100	0
15/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.02300	0.03400	0
15/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.03700	0.05200	0
15/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.05800	0.07900	0
15/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.08800	0.11600	0
15/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.12900	0.17400	0
15/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.19100	0.24400	0
15/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.26400	0.32300	0
15/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00500	0.00800	0
15/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00400	0.00600	0
15/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.38800	0.45200	0
15/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.35400	2.42500	0
15/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.35400	4.42500	0
15/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.35400	6.42500	0
15/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.35400	8.42500	0
15/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.30400	0.36500	0
15/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.25400	2.32500	0
15/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.25400	4.32500	0
15/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.25400	6.32500	0
15/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.25400	8.32500	0
15/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.55400	5.62500	0
15/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.55400	7.62500	0
15/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.85400	1.92500	0
15/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.85400	3.92500	0
15/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.85400	5.92500	0
15/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.85400	7.92500	0
15/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.95400	2.02500	0
15/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.95400	4.02500	0
15/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.95400	6.02500	0
15/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.95400	8.02500	0
15/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.05400	2.12500	0
15/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.05400	4.12500	0
15/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.05400	6.12500	0
15/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.05400	8.12500	0
15/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.00400	2.07500	0
15/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.00400	4.07500	0
15/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.00400	6.07500	0
15/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.00400	8.07500	0
15/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.90400	1.97500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.90400	3.97500	0
15/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.90400	5.97500	0
15/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.90400	7.97500	0
15/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.94330	6.87210	426
15/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02900	0.02700	0
15/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.46300	0.41600	0
15/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.34900	1.27900	0
15/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.34400	2.27300	0
15/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.34300	3.27200	0
15/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.34300	4.27200	0
15/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.03000	0.02800	0
15/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.49800	0.44900	0
15/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.39800	1.32800	0
15/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.39400	2.32300	0
15/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.39300	3.32200	0
15/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.39300	4.32200	0
15/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.03200	0.03000	0
15/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.53400	0.48400	0
15/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.44800	1.37800	0
15/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.44400	2.37300	0
15/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.44300	3.37200	0
15/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.44300	4.37200	0
15/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.39800	0.35500	0
15/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.02200	0.02100	0
15/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.31200	0.27400	0
15/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.10300	1.03400	0
15/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.09400	2.02300	0
15/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.09300	3.02200	0
15/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.09300	4.02200	0
15/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02500	0.02300	0
15/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.36800	0.32600	0
15/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.20100	1.13100	0
15/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.19400	2.12300	0
15/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.19300	3.12200	0
15/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.19300	4.12200	0
15/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.69300	3.62200	0
15/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01300	0.01100	0
15/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.16600	0.14800	0
15/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.73300	0.67500	0
15/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.69600	1.62500	0
15/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.69300	2.62200	0
15/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01400	0.01200	0
15/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.17900	0.16000	0
15/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.77700	0.71700	0
15/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.74600	1.67500	0
15/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.74300	2.67200	0
15/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.74300	3.67200	0
15/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01700	0.01600	0
15/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.22500	0.20100	0
15/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.91200	0.84800	0
15/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.89500	1.82400	0
15/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.89300	2.82200	0
15/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.89300	3.82200	0
15/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.02100	0.02000	0
15/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.28700	0.25400	0
15/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.05400	0.98600	0
15/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.04500	1.97400	0
15/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.04300	2.97200	0
15/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.04300	3.97200	0
15/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02300	0.02200	0
15/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.34000	0.29900	0
15/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.15200	1.08200	0
15/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.14400	2.07300	0
15/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.14300	3.07200	0
15/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.14300	4.07200	0
15/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02700	0.02600	0
15/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.43000	0.38500	0
15/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.29900	1.23000	0
15/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.29400	2.22300	0
15/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.29300	3.22200	0
15/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.29300	4.22200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01500	0.01300	0
15/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.19300	0.17300	0
15/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.82100	0.76000	0
15/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.79500	1.72500	0
15/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.79300	2.72200	0
15/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.79300	3.72200	0
15/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01600	0.01400	0
15/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.20800	0.18600	0
15/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.86600	0.80400	0
15/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.84500	1.77400	0
15/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.84300	2.77200	0
15/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.84300	3.77200	0
15/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01900	0.01700	0
15/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.24300	0.21700	0
15/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.95800	0.89400	0
15/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.94500	1.87400	0
15/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.94300	2.87200	0
15/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.94300	3.87200	0
15/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.02000	0.01800	0
15/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.26300	0.23500	0
15/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.00500	0.94000	0
15/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.99500	1.92400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.99300	2.92200	0
15/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.99300	3.92200	0
15/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.25700	6.32800	0
15/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.25700	8.32800	0
15/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.01200	0.01800	0
15/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.27000	0.31300	0
15/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.02700	2.09600	0
15/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.00800	4.07900	0
15/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.00700	6.07800	0
15/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.00700	8.07800	0
15/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01500	0.02200	0
15/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.30000	0.34500	0
15/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.07600	2.14500	0
15/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.05800	4.12900	0
15/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.05700	6.12800	0
15/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.05700	8.12800	0
15/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.02300	0.03200	0
15/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.36500	0.41400	0
15/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.17300	2.24200	0
15/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.15800	4.22900	0
15/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.15700	6.22800	0
15/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.15700	8.22800	0
15/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.02800	0.03800	0
15/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.40000	0.45100	0
15/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.22200	2.29100	0
15/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.20800	4.27900	0
15/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.20700	6.27800	0
15/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.20700	8.27800	0
15/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.13700	0.16300	0
15/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.73400	1.80400	0
15/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.70900	3.77900	0
15/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.70700	5.77800	0
15/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.70700	7.77800	0
15/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.19700	0.22700	0
15/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.88000	1.95000	0
15/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.85800	3.92900	0
15/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.85700	5.92800	0
15/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.85700	7.92800	0
15/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.24400	0.28200	0
15/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.97800	2.04800	0
15/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.95800	4.02900	0
15/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.95700	6.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01900	0.02600	0
15/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.33200	0.37900	0
15/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.12400	2.19400	0
15/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.10800	4.17900	0
15/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.10700	6.17800	0
15/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.10700	8.17800	0
15/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.03400	0.04500	0
15/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.43600	0.48800	0
15/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.27100	2.34000	0
15/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.25800	4.32900	0
15/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.04000	0.05300	0
15/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.47300	0.52600	0
15/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.32000	2.38900	0
15/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.30800	4.37900	0
15/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.30700	6.37800	0
15/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.30700	8.37800	0
15/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.95700	8.02800	0
15/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.17500	0.20400	0
15/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.83200	1.90100	0
15/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.80800	3.87900	0
15/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.80700	5.87800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.80700	7.87800	0
15/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.01000	0.01200	0
15/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.21900	0.25200	0
15/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.92900	1.99900	0
15/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.90800	3.97900	0
15/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.90700	5.97800	0
15/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.90700	7.97800	0
15/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.15500	0.18300	0
15/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.09100	0.11200	0
15/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.58900	1.65800	0
15/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.55900	3.63000	0
15/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.55700	5.62800	0
15/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.55700	7.62800	0
15/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.10500	0.12700	0
15/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.63700	1.70600	0
15/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.60900	3.68000	0
15/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.60700	5.67800	0
15/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.60700	7.67800	0
15/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.12000	0.14400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.68600	1.75500	0
15/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.65900	3.72900	0
15/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.65700	5.72800	0
15/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.65700	7.72800	0
15/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.98820	6.91730	420
15/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.39900	0.36300	0
15/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.31800	0.35300	0
16/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.75970	7.77590	267,647
16/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.02700	0.03000	0
16/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.52700	0.54300	0
16/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.51000	1.52600	0
16/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.51000	2.52600	0
16/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.51000	3.52600	0
16/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.76400	0.78000	0
16/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.76000	1.77600	0
16/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.76000	2.77600	0
16/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.76000	3.77600	0
16/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.71000	3.72600	0
16/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.62000	0.63600	0
16/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.61000	1.62600	0
16/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.61000	3.62600	0
16/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00600	0.00700	0
16/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.11000	2.12600	0
16/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.11000	3.12600	0
16/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.46000	1.47600	0
16/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.46000	2.47600	0
16/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.46000	3.47600	0
16/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.66000	3.67600	0
16/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.03200	0.03600	0
16/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.57300	0.58900	0
16/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.56000	1.57600	0
16/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.56000	2.57600	0
16/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.56000	3.57600	0
16/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01800	0.02100	0
16/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.43800	0.45300	0
16/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.41000	1.42600	0
16/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.41000	2.42600	0
16/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.41000	3.42600	0
16/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.16000	1.17600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.16000	2.17600	0
16/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.16000	3.17600	0
16/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.35300	0.36800	100
16/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.31000	1.32600	0
16/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.31000	2.32600	0
16/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.31000	3.32600	0
16/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01500	0.01700	0
16/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.39500	0.41000	0
16/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.36000	2.37600	0
16/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.36000	3.37600	0
16/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.26000	1.27600	0
16/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.26000	2.27600	0
16/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.26000	3.27600	0
16/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.21000	1.22600	0
16/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.21000	2.22600	0
16/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.21000	3.22600	0
16/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.17600	0.18800	1,147
16/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.06000	1.07700	0
16/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.06000	2.07600	0
16/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.06000	3.07600	0
16/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.14800	0.15900	4,010
16/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.01100	1.02700	0
16/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.01000	2.02600	0
16/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.01000	3.02600	0
16/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.71600	0.73200	0
16/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.71000	1.72600	0
16/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.71000	2.72600	0
16/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.10800	0.11700	9,000
16/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.91200	0.92800	0
16/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.91000	1.92600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.91000	2.92600	0
16/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.86200	0.87800	0
16/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.86000	1.87600	0
16/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.81300	0.82900	0
16/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.81000	1.82600	0
16/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.81000	2.82600	0
16/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.66800	0.68400	0
16/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.66000	1.67600	0
16/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.66000	2.67600	0
16/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.48200	0.49700	0
16/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.36000	1.37600	0
16/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.86000	2.87600	0
16/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.36000	4.37600	0
16/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.11000	1.12600	0
16/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.61000	2.62600	0
16/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.11000	4.12600	0
16/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.31400	0.32800	8,029
16/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	16,483
16/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.27600	0.29000	15,890
16/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.24000	0.25400	238
16/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.20700	0.22000	279
16/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.09100	0.09900	5,000
16/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.05500	0.06000	5,000

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.02200	0.02500	0
16/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.07700	0.08400	0
16/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.06500	0.07100	40
16/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.03800	0.04200	279
16/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.04600	0.05100	0
16/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.01100	0.01200	15,890
16/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01300	0.01400	0
16/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00900	0.01000	0
16/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00700	0.00800	1
16/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
16/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
16/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
16/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.16000	4.17600	0
16/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.21000	4.22600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.06000	4.07600	0
16/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.12700	0.13700	0
16/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.96100	0.97700	0
16/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.96000	1.97600	0
16/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.96000	2.97600	0
16/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.96000	3.97600	0
16/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.91000	3.92600	0
16/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.86000	3.87600	0
16/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.31000	4.32600	0
16/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.26000	4.27600	0
16/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.01000	4.02600	0
16/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.81000	3.82600	0
16/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.19000	8.17400	0
16/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.99000	5.97400	0
16/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.99000	7.97400	0
16/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.74000	7.72400	0
16/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.69000	7.67400	0
16/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.14000	8.12400	0
16/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.09000	6.07400	0
16/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.09000	8.07400	0
16/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00100	12,000
16/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.16700	0.16100	0
16/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.04000	8.02400	0
16/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.94000	7.92400	0
16/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.79000	7.77400	0
16/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.84000	7.82400	0
16/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.24000	3.22400	0
16/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.68000	3.66400	0
16/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.09000	2.07400	0
16/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.54000	4.52400	0
16/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.99000	1.97400	0
16/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.19000	2.17400	0
16/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.29000	2.27400	0
16/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.39000	2.37400	0
16/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.49000	2.47400	0
16/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.59000	2.57400	0
16/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.69000	2.67400	0
16/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.79000	4.77400	0
16/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.74000	1.72400	0
16/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.34000	3.32400	0
16/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.44000	3.42400	0
16/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.54000	3.52400	0
16/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.64000	3.62400	0
16/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.74000	3.72400	0
16/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.84000	3.82400	0
16/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.94000	5.92400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.59100	1.57500	0
16/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.09000	3.07400	0
16/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.19000	3.17400	0
16/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.29000	3.27400	0
16/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.39000	3.37400	0
16/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.49000	3.47400	0
16/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.59000	3.57400	0
16/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.69000	3.67400	0
16/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.79000	5.77400	0
16/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.49100	1.47500	0
16/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.99000	2.97400	0
16/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.69000	5.67400	0
16/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.44100	1.42500	0
16/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.94000	2.92400	0
16/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.04000	3.02400	0
16/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.14000	3.12400	0
16/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.64000	5.62400	0
16/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.34100	1.32600	0
16/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.84000	2.82400	0
16/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.54000	5.52400	0
16/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.79000	3.77400	0
16/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.89000	3.87400	0
16/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.99000	3.97400	0
16/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.09000	4.07400	0
16/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.19000	6.17400	0
16/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.94000	1.92400	0
16/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.94000	3.92400	0
16/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.04000	4.02400	0
16/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.14000	6.12400	0
16/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.19000	4.17400	0
16/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.29000	4.27400	0
16/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.39000	6.37400	0
16/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.04000	2.02400	0
16/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.14000	4.12400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.24000	6.22400	0
16/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.84000	1.82400	0
16/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.04000	6.02400	0
16/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.64100	1.62500	0
16/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.54100	1.52500	0
16/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.74000	5.72400	0
16/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.04400	1.02800	0
16/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.74000	2.72400	0
16/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.44000	5.42400	0
16/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.19200	1.17600	0
16/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.89000	2.87400	0
16/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.59000	5.57400	0
16/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.84000	5.82400	0
16/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.09300	1.07700	0
16/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.79000	2.77400	0
16/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.49000	5.47400	0
16/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.24200	1.22600	0
16/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.89000	5.87400	0
16/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.99400	0.97900	0
16/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.39000	5.37400	0
16/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.84700	0.83200	0
16/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.54000	2.52400	0
16/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.64000	2.62400	0
16/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.24000	5.22400	0
16/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.79900	0.78400	0
16/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.19000	5.17400	0
16/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.70300	0.68800	0
16/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.09000	5.07400	0
16/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.75100	0.73600	0
16/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.44000	2.42400	0
16/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.14000	5.12400	0
16/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.38600	0.37500	0
16/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.14000	2.12400	0
16/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.24000	2.22400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.34000	2.32400	0
16/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.74000	4.72400	0
16/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.42800	0.41600	0
16/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.30500	0.29500	0
16/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.64000	4.62400	0
16/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.26700	0.25800	0
16/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.89000	1.87400	0
16/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.59000	4.57400	0
16/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.56200	0.54900	0
16/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.94000	4.92400	0
16/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.34500	0.33400	0
16/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.69000	4.67400	0
16/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.23100	0.22300	0
16/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.09700	0.09400	0
16/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.69000	1.67500	0
16/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.79000	1.77400	0
16/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.08000	0.07800	220
16/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.06600	0.06400	0
16/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.49000	4.47400	0
16/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.39100	1.37500	0
16/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.05400	0.05200	200
16/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.89000	4.87400	0
16/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.89000	7.87400	0
16/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.64000	7.62400	0
16/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.02200	0.02100	0
16/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.24000	4.22400	0
16/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.34000	4.32400	0
16/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.34000	5.32400	0
16/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00300	0.00300	500
16/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00200	0.00200	670
16/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.14300	1.12700	0
16/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00200	0.00200	5,000
16/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.19800	0.19100	0
16/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.29200	1.27600	0
16/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.13800	0.13300	100
16/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.11600	0.11200	562
16/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.94500	0.93000	0
16/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.44000	4.42400	0
16/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.29000	5.27400	0
16/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.03500	0.03400	0
16/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.65500	0.64100	0
16/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.04300	0.04200	0
16/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.02800	0.02700	0
16/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.60800	0.59500	0
16/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01300	0.01300	5,110
16/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.47200	0.46000	0
16/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.84000	4.82400	0
16/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.34000	6.32400	0
16/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.34000	8.32400	0
16/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.44000	6.42400	0
16/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.44000	8.42400	0
16/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.54000	6.52400	0
16/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.54000	8.52400	0
16/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.64000	6.62400	0
16/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.64000	8.62400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.59000	6.57400	0
16/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.59000	8.57400	0
16/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.79000	6.77400	0
16/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.79000	8.77400	0
16/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.84000	6.82400	0
16/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.84000	8.82400	0
16/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.89600	0.88100	0
16/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.89000	6.87400	0
16/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.89000	8.87400	0
16/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.69000	6.67400	0
16/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.69000	8.67400	0
16/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.39000	4.37400	0
16/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.39000	8.37400	0
16/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.29000	6.27400	0
16/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.29000	8.27400	0
16/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00400	0.00400	9,671
16/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.24000	8.22400	0
16/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.51700	0.50400	0
16/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.49000	6.47400	0
16/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.49000	8.47400	0
16/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.74000	6.72400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.74000	8.72400	0
16/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.89430	7.91060	40,480
16/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.17500	0.18100	0
16/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.74400	3.76100	0
16/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.69400	3.71100	0
16/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01000	0.01300	0
16/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01000	0.01300	0
16/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.14700	2.16300	0
16/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.14500	3.16100	0
16/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.57900	0.59100	0
16/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.45400	1.47000	0
16/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.44600	2.46200	0
16/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.44400	3.46100	0
16/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.55200	1.56800	0
16/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.54500	2.56200	0
16/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.54400	3.56100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.72400	0.73800	0
16/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.65100	1.66700	0
16/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.64400	3.66100	0
16/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.19800	0.20400	140
16/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.68600	0.70000	0
16/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.60100	1.61800	0
16/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.59500	2.61200	0
16/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.59400	3.61100	0
16/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.16500	0.17000	0
16/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.11600	0.12000	0
16/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00300	0.00500	0
16/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.12300	0.12700	0
16/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.21100	1.22700	0
16/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.19600	2.21300	0
16/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.19400	3.21100	0
16/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.15500	0.16000	0
16/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.54600	0.55800	100
16/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.39600	2.41200	0
16/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.39400	3.41100	0
16/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00300	0
16/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00600	0.00900	0
16/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.14600	0.15100	0
16/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.51300	0.52500	0
16/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.35600	1.37200	0
16/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.34600	2.36200	0
16/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.34400	3.36100	0
16/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00300	0
16/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00600	0.00900	0
16/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.13800	0.14300	0
16/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.30800	1.32400	0
16/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.29600	2.31200	0
16/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.29400	3.31100	0
16/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00500	0.00800	0
16/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13000	0.13400	0
16/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.25900	1.27500	0
16/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.24600	2.26200	0
16/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.24400	3.26100	0
16/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00400	0.00700	0
16/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.10900	0.11300	0
16/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.37200	0.38200	21,795
16/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.11500	1.13100	0
16/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.09700	2.11300	0
16/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.09500	3.11100	0
16/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.34800	0.35700	450
16/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.06700	1.08300	0
16/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.04700	2.06300	0
16/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.04500	3.06100	0
16/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00400	0.00600	0
16/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.09800	0.10200	0
16/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.32500	0.33400	55
16/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.02000	1.03500	0
16/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.99700	2.01400	0
16/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.99500	3.01100	0
16/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00300	0.00500	0
16/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00400	0
16/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01100	0.01400	0
16/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00400	0
16/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.80400	0.81800	0
16/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.74900	1.76600	0
16/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.74500	2.76100	0
16/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00300	0.00500	0
16/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01300	0.01600	0
16/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.07900	0.08200	0
16/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.25300	0.26000	0
16/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.84500	0.86000	0
16/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.79900	1.81500	0
16/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.79500	2.81100	0
16/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00600	0
16/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.30500	0.31400	0
16/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.97500	0.99000	0
16/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.94800	1.96400	0
16/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.94500	2.96100	0
16/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00400	0.00600	0
16/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.09300	0.09600	0
16/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.10300	0.10700	0
16/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00300	0
16/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.08800	0.09100	0
16/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.93100	0.94600	0
16/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.89800	1.91400	0
16/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00500	0.00800	0
16/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07100	0.07400	21,795
16/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.76400	0.77800	0
16/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.70000	1.71600	0
16/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.69500	2.71100	0
16/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00200	0.00400	0
16/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.06800	0.07000	0
16/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.08300	0.08600	0
16/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.64900	0.66200	0
16/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00700	0.01000	0
16/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.40500	1.42100	0
16/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.89500	2.91100	0
16/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.39400	4.41100	0
16/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00500	0.00700	0
16/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.21000	0.21700	0
16/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.16300	1.17900	0
16/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.64500	2.66100	0
16/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.14400	4.16100	0
16/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.06400	0.06700	0
16/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.48300	0.49400	390
16/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00200	0.00300	21,978
16/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.07500	0.07800	21,978
16/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06100	0.06400	0
16/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.45300	0.46400	100
16/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04800	0.05000	0
16/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05300	0.05500	0
16/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.42500	0.43500	600

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04600	0.04800	0
16/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.05100	0.05300	0
16/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.05600	0.05800	0
16/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.39800	0.40800	33
16/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.23800	0.24500	0
16/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01200	0.01500	0
16/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01400	0.01700	0
16/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01600	0.01900	0
16/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.18600	0.19200	1,900
16/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01500	0.01800	0
16/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01800	0.02100	0
16/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.22400	0.23000	135
16/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01900	0.02200	0
16/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02200	0.02500	0
16/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02600	0.02800	0
16/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03000	0.03200	0
16/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03500	0.03700	0
16/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03900	0.04100	0
16/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04200	0.04400	0
16/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.26900	0.27700	0
16/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00200	26,596
16/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.05800	0.06100	26,596
16/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.61300	0.62600	0
16/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.79400	3.81100	0
16/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.84800	1.86500	0
16/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.84500	2.86100	0
16/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.84400	3.86100	0
16/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.29400	4.31100	0
16/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.24400	4.26100	0
16/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02100	0.02400	0
16/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02400	0.02700	0
16/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02800	0.03000	0
16/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03700	0.03900	0
16/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.04100	0.04200	0
16/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04400	0.04600	0
16/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.28700	0.29500	0
16/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03200	0.03400	0
16/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.19400	4.21100	0
16/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00400	0
16/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00400	0
16/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.09400	4.11100	0
16/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.94400	3.96100	0
16/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.04400	4.06100	0
16/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.99400	4.01100	0
16/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.89400	3.91100	0
16/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.88800	0.90300	0
16/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.56400	1.55000	0
16/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.25700	4.24100	0
16/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.42500	0.41600	0
16/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.89800	1.88300	0
16/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.99500	1.98000	0
16/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.09100	2.07600	0
16/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.18600	2.17100	0
16/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.28200	2.26700	0
16/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.37800	2.36400	0
16/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.47500	2.46100	0
16/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.55700	4.54100	0
16/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.53000	0.51900	6
16/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.52400	2.51000	0
16/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.62100	2.60700	0
16/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.70700	4.69000	0
16/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.64200	0.63100	0
16/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.57200	2.55800	0
16/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.67000	2.65600	0
16/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.76800	2.75400	0
16/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.85700	4.84000	0
16/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.49400	0.48400	0
16/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.65700	4.64100	0
16/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.25400	0.24700	0
16/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.61200	1.59700	0
16/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.70700	1.69200	0
16/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.80200	1.78700	0
16/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.23100	0.22400	0
16/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.65900	1.64400	0
16/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.75400	1.73900	0
16/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.30700	4.29100	0
16/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.20900	0.20300	0
16/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.51700	1.50300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.33100	1.31700	0
16/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.00800	3.99200	0
16/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.35700	4.34100	0
16/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.18900	0.18300	130
16/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.47000	1.45600	0
16/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01900	0.01800	0
16/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.56600	0.55600	0
16/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.36100	3.34600	0
16/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.35600	6.33900	0
16/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.85600	7.83900	0
16/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01100	0.01000	0
16/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.11300	3.09900	0
16/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.60700	4.59100	0
16/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.10600	6.08900	0
16/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.60600	7.58900	0
16/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.10500	0.10100	0
16/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.23900	1.22500	0
16/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.42400	1.40900	0
16/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.95800	3.94300	0
16/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00600	0.00500	0
16/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07000	0.06700	0
16/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.37700	1.36300	0
16/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.31100	3.29700	0
16/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.30700	5.29000	0
16/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00300	0
16/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03700	0.03500	0
16/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.19400	1.18000	0
16/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.10700	4.09200	0
16/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.10700	5.09000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.05900	1.04600	0
16/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.14900	1.13500	0
16/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.46000	3.44500	0
16/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.45700	4.44100	0
16/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.45600	5.44000	0
16/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00300	0
16/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03100	0.02900	0
16/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.36100	0.35300	0
16/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.55900	3.54500	0
16/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.55600	5.54000	0
16/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00500	0.00400	0
16/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.05100	0.04900	200
16/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.45900	0.44900	0
16/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.28500	1.27100	0
16/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.71900	2.70500	0
16/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.70900	3.69400	0
16/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.70600	5.68900	0
16/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06000	0.05700	0
16/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.75800	3.74300	0
16/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.75700	4.74000	0
16/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.75600	5.73900	0
16/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.81700	2.80300	0
16/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.80800	3.79300	0
16/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.80700	4.79000	0
16/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.80600	5.78900	0
16/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.60900	3.59400	0
16/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.60600	5.59000	0
16/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02600	0.02400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.33100	0.32300	0
16/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.10400	1.09100	0
16/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.51000	3.49500	0
16/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.50600	5.49000	0
16/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02300	0.02200	0
16/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.30400	0.29600	430
16/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02100	0.02000	0
16/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.27800	0.27100	200
16/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.01500	1.00200	0
16/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.41000	3.39600	0
16/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.40700	4.39100	0
16/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.40600	5.39000	0
16/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01500	0.01400	0
16/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.88600	0.87300	0
16/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.26100	3.24700	0
16/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.25700	5.24000	0
16/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.84400	0.83200	0
16/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.21200	3.19800	0
16/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.20700	4.19200	0
16/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.20700	5.19000	0
16/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01200	0.01100	0
16/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.16900	0.16400	0
16/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.80200	0.79000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.16200	3.14800	0
16/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.15700	4.14200	0
16/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.15700	5.14000	0
16/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.15200	0.14700	0
16/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.76100	0.74900	0
16/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01700	0.01600	0
16/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.92900	0.91600	0
16/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.60600	6.58900	0
16/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.65900	3.64400	0
16/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.65600	6.63900	0
16/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.70600	6.68900	0
16/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.97200	0.95900	0
16/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.72100	0.70900	0
16/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.09200	0.08900	0
16/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.60400	0.59300	0
16/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.90700	4.89000	0
16/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.40600	6.38900	0
16/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00700	0.00600	0
16/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.08000	0.07700	0
16/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.35600	8.33900	0
16/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00800	0.00700	0
16/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.45600	6.43900	0
16/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.45600	8.43900	0
16/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01000	0.00900	0
16/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.13500	0.13000	0
16/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.55600	6.53900	0
16/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.55600	8.53900	0
16/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.65600	8.63900	0
16/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.60600	8.58900	0
16/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.80600	6.78900	0
16/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.80600	8.78900	0
16/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.86600	2.85200	0
16/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.85600	6.83900	0
16/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.85600	8.83900	0
16/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.91600	2.90200	0
16/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.90600	6.88900	0
16/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.90600	8.88900	0
16/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.70600	8.68900	0
16/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.40600	8.38900	0
16/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.30600	6.28900	0
16/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.30600	8.28900	0
16/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.25600	6.23900	0
16/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.25600	8.23900	0
16/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.68100	0.67000	0
16/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.04400	0.04200	0
16/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.15600	6.13900	0
16/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.15600	8.13900	0
16/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.10600	8.08900	0
16/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.00600	5.98900	0
16/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.00600	7.98900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.60600	9.58900	0
16/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.95600	5.93900	0
16/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.95600	7.93900	0
16/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.05800	4.04200	0
16/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.05600	6.03900	0
16/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.05600	8.03900	0
16/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.90800	3.89300	0
16/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.90600	5.88900	0
16/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.90600	7.88900	0
16/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.85800	3.84300	0
16/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.85600	5.83900	0
16/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.80600	7.78900	0
16/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.13800	2.12300	0
16/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.39300	0.38400	0
16/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.85000	1.83500	0
16/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.94700	1.93100	0
16/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.04300	2.02800	0
16/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.23400	2.21900	0
16/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.33000	2.31600	0
16/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.42700	2.41300	0
16/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.20600	8.18900	0
16/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.75600	7.73900	0
16/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.70600	7.68900	0
16/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.20600	6.18900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.11900	0.11500	0
16/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.50700	4.49100	0
16/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.02780	8.04470	6,837
16/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.01000	0.01100	0
16/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03500	0.03600	0
16/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11300	0.11600	0
16/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.23200	1.24800	0
16/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.18500	2.20200	0
16/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.17900	3.19600	0
16/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.17800	4.19500	0
16/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03600	0.03700	0
16/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.11700	0.12000	0
16/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.56100	0.57100	0
16/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.27700	1.29300	0
16/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.23500	2.25100	0
16/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.22900	3.24600	0
16/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.22800	4.24500	0
16/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.53500	0.54600	509
16/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.01000	0.01100	0
16/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03400	0.03500	0
16/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11000	0.11300	0
16/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.51100	0.52100	0
16/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.18700	1.20300	0
16/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.13600	2.15200	0
16/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.13000	3.14600	0
16/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.12800	4.14500	0
16/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03400	0.03500	0
16/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10700	0.10900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.48700	0.49800	0
16/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.14300	1.15900	0
16/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.08600	2.10300	0
16/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.08000	3.09700	0
16/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.07800	4.09500	0
16/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00900	0.01000	0
16/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03200	0.03300	0
16/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10000	0.10300	0
16/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.44500	0.45300	0
16/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.05800	1.07100	0
16/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.98800	2.00400	0
16/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.98000	2.99700	0
16/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.97800	3.99500	0
16/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03100	0.03200	0
16/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.09700	0.10000	0
16/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.42600	0.43400	0
16/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.01900	1.03100	0
16/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.93900	1.95600	0
16/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.93000	2.94700	0
16/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.92800	3.94500	0
16/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00800	0.00900	0
16/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03000	0.03100	0
16/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09300	0.09600	0
16/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.40800	0.41600	0
16/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.98000	0.99200	0
16/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.89100	1.90700	0
16/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.88000	2.89700	0
16/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.87800	3.89500	0
16/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02700	0.02800	0
16/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08500	0.08700	0
16/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.86800	0.88100	0
16/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.74600	1.76200	0
16/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.73100	2.74800	0
16/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.72900	3.74500	0
16/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00700	0.00800	0
16/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02800	0.02900	0
16/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.08700	0.09000	0
16/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.37500	0.38200	0
16/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.90500	0.91700	0
16/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.79400	1.81000	0
16/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.78100	2.79800	0
16/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.77800	3.79500	0
16/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00600	0.00700	0
16/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02500	0.02600	0
16/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.07900	0.08100	0
16/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.33000	0.33600	585
16/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.79900	0.81100	0
16/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.65000	1.66600	0
16/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.63200	2.64800	0
16/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.62900	3.64600	0
16/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.35900	0.36600	0
16/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03800	0.03900	0
16/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.12500	0.12700	0
16/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.61400	0.62500	0
16/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.36800	1.38400	0
16/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.33400	2.35100	0
16/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.32900	3.34600	0
16/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.32800	4.34500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03700	0.03800	0
16/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12100	0.12400	0
16/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.58700	0.59800	0
16/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.32200	1.33800	0
16/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.28400	2.30100	0
16/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.27900	3.29600	0
16/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.27800	4.29500	0
16/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10400	0.10600	0
16/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.46500	0.47500	0
16/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.09900	1.11500	0
16/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.03700	2.05400	0
16/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.03000	3.04700	0
16/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.02800	4.04500	0
16/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02900	0.03000	0
16/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09000	0.09300	0
16/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39100	0.39800	0
16/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.94200	0.95400	0
16/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.84200	1.85800	0
16/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.83100	2.84700	0
16/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.82800	3.84500	0
16/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02600	0.02700	0
16/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08200	0.08400	0
16/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.34400	0.35100	3,000
16/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.83300	0.84500	0
16/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.69800	1.71400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.68100	2.69800	0
16/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.67900	3.69500	0
16/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.16300	0.16700	0
16/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.18200	0.18600	0
16/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.29100	0.29700	500
16/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.20400	0.20800	0
16/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.25800	0.26300	3,000
16/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.18900	0.19300	0
16/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.26100	1.24800	0
16/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.17600	1.16300	0
16/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.93000	0.91800	0
16/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.30400	1.29100	0
16/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.81300	0.80200	0
16/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.43500	1.42200	0
16/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15500	0.15000	0
16/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.66600	0.65600	0
16/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.40400	2.38900	0
16/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.34800	4.33200	0
16/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.32900	6.31200	0
16/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.32300	8.30600	0
16/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.11400	0.10900	0
16/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.56300	0.55300	0
16/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.26200	2.24800	0
16/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.20100	4.18500	0
16/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.18000	6.16300	0
16/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.17300	8.15600	0
16/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07100	0.07000	0
16/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.43700	0.43000	0
16/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.07600	2.06100	0
16/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.00500	3.98900	0
16/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.98200	5.96500	0
16/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.97300	7.95600	0
16/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04400	0.04300	0
16/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.30900	0.30300	0
16/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.84300	1.82900	0
16/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.75900	3.74300	0
16/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.73300	5.71700	0
16/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.72300	7.70600	0
16/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04000	0.03900	0
16/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.28600	0.28000	0
16/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.79700	1.78200	0
16/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.71000	3.69400	0
16/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.68300	5.66700	0
16/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.67300	7.65700	0
16/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.63100	0.62100	0
16/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00300	0
16/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02200	0.02100	0
16/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.17100	0.16600	0
16/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.70200	0.69100	0
16/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.45100	2.43600	0
16/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.39700	4.38100	0
16/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.37800	6.36200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.37300	8.35600	0
16/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01600	0.01500	0
16/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.12700	0.12200	0
16/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.59700	0.58700	0
16/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.30900	2.29500	0
16/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.25000	4.23400	0
16/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.22900	6.21300	0
16/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.22300	8.20600	0
16/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01800	0.01700	0
16/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.14000	0.13600	0
16/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.35700	2.34200	0
16/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.29900	4.28300	0
16/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.27900	6.26300	0
16/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.27300	8.25600	0
16/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01300	0.01200	0
16/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.10200	0.09700	0
16/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.53000	0.52100	0
16/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.21500	2.20100	0
16/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.15200	4.13600	0
16/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.13000	6.11400	0
16/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.12300	8.10600	0
16/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09100	0.08600	0
16/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.49800	0.48900	0
16/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.16900	2.15500	0
16/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.10300	4.08700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.08100	6.06400	0
16/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.07300	8.05600	0
16/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01000	0.00900	0
16/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08000	0.07600	0
16/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.46700	0.45800	0
16/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.12200	2.10800	0
16/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.05400	4.03800	0
16/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.03100	6.01500	0
16/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.02300	8.00600	0
16/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06500	0.06400	0
16/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.40900	0.40300	0
16/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.02900	2.01400	0
16/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.95600	3.94000	0
16/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.93200	5.91500	0
16/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.92300	7.90600	0
16/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00800	0.00700	0
16/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.05900	0.05800	0
16/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.38300	0.37600	0
16/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.98200	1.96800	0
16/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.90600	3.89000	0
16/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.88200	5.86600	0
16/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.87300	7.85600	0
16/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.35700	0.35100	0
16/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00600	0
16/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.04900	0.04800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.33300	0.32600	0
16/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.88900	1.87500	0
16/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.80800	3.79200	0
16/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.78300	5.76600	0
16/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.77300	7.75600	0
16/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05400	0.05300	0
16/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.93500	1.92100	0
16/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.85700	3.84100	0
16/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.83200	5.81600	0
16/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.82300	7.80600	0
16/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.16040	8.17710	663
16/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03500	0.03600	0
16/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07600	0.07700	0
16/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.18800	0.19200	0
16/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.65200	0.66100	0
16/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.30300	1.31700	0
16/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.22400	2.24100	0
16/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.21500	3.23200	0
16/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.21100	4.22800	0
16/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.42900	0.43600	0
16/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03500	0.03500	0
16/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07400	0.07600	0
16/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.18400	0.18700	300
16/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.26100	1.27500	0
16/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.17500	2.19200	0
16/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02300	0.02300	0
16/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04800	0.05000	0
16/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10900	0.11100	0
16/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.31100	0.31700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.11000	5.12700	0
16/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.30200	0.30700	330
16/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.23900	0.24400	0
16/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.28400	0.29000	0
16/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.23300	0.00000	0
16/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03100	0.03200	0
16/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06600	0.06700	0
16/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.15800	0.16100	0
16/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.03200	1.04500	0
16/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.88500	1.90100	0
16/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.86800	2.88400	0
16/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.86200	3.87900	0
16/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01300	0.01400	0
16/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03000	0.03100	0
16/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06400	0.06600	0
16/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.15400	0.15700	0
16/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49100	0.49800	0
16/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.99700	1.01000	0
16/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.83800	1.85400	0
16/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.81800	2.83500	0
16/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.81200	3.82900	0
16/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.76800	2.78500	0
16/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.76200	3.77900	0
16/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.41500	0.42200	117
16/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01200	0.01300	0
16/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02800	0.02900	0
16/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06000	0.06200	0
16/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14200	0.14500	0
16/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.44300	0.45100	0
16/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.89900	0.91200	0
16/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.69900	1.71500	0
16/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.66900	2.68600	0
16/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.66300	3.67900	0
16/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.50800	0.51600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03600	0.03700	0
16/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07800	0.08000	0
16/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.19800	0.20200	0
16/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.70100	0.71100	0
16/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.38700	1.40200	0
16/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.32300	2.34000	0
16/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.31400	3.33100	0
16/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.31100	4.32800	0
16/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03600	0.03700	0
16/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07700	0.07900	0
16/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.19300	0.19700	0
16/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.67600	0.68600	0
16/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.34500	1.35900	0
16/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.27400	2.29000	0
16/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.26500	3.28100	0
16/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.26100	4.27800	0
16/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.16500	3.18200	0
16/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.16100	4.17800	0
16/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01500	0.01600	0
16/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03400	0.03500	0
16/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07300	0.07500	0
16/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.17900	0.18300	0
16/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.60600	0.61500	0
16/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.22000	1.23400	0
16/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.12600	2.14200	0
16/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.11600	3.13200	0
16/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.11100	4.12800	0
16/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01500	0.01600	0
16/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07200	0.07300	0
16/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.17500	0.17800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.58400	0.59300	0
16/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.18000	1.19400	0
16/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.07700	2.09300	0
16/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.06600	3.08300	0
16/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.06100	4.07800	0
16/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.62800	0.63800	0
16/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07000	0.07200	0
16/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17100	0.17400	0
16/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56300	0.57100	4,400
16/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.14000	1.15400	0
16/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.02700	2.04400	0
16/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.01700	3.03300	0
16/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.01200	4.02800	0
16/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03200	0.03300	0
16/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06900	0.07000	0
16/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.16600	0.16900	0
16/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.54400	0.55200	0
16/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.10300	1.11700	0
16/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.98000	1.99600	0
16/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.96700	2.98400	0
16/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.96200	3.97900	0
16/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01400	0.01500	0
16/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03200	0.03200	0
16/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06700	0.06900	0
16/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.16200	0.16500	0
16/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.52500	0.53400	0
16/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.06700	1.08000	0
16/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.93200	1.94800	0
16/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.91700	2.93400	0
16/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.91200	3.92900	0
16/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02900	0.03000	0
16/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06200	0.06300	0
16/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.14600	0.14900	0
16/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.45900	0.46600	0
16/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.93100	0.94400	0
16/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.74500	1.76100	0
16/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.71900	2.73500	0
16/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.71300	3.72900	0
16/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03000	0.03000	0
16/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06300	0.06500	0
16/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15000	0.15300	0
16/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.47400	0.48200	0
16/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.96400	0.97600	0
16/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.79100	1.80700	0
16/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03100	0.03000	0
16/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.20400	0.19900	0
16/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.71400	0.70500	0
16/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.39000	2.37600	0
16/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.30300	4.28800	0
16/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.27000	6.25300	0
16/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.25300	8.23600	0
16/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00800	0
16/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03500	0.03400	0
16/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.22100	0.21700	0
16/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.74900	0.73900	0
16/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.43600	2.42200	0
16/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.35200	4.33600	0
16/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.31900	6.30300	0
16/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.30300	8.28600	0
16/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02200	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15700	0.15300	0
16/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.61500	0.60700	0
16/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.25200	2.23800	0
16/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.15700	4.14200	0
16/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.12200	6.10500	0
16/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.10400	8.08800	0
16/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14300	0.14000	0
16/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.58400	0.57500	0
16/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.20600	2.19200	0
16/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.10900	4.09300	0
16/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.07200	6.05600	0
16/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.05500	8.03800	0
16/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
16/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.13000	0.12700	0
16/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.55300	0.54400	0
16/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.16100	2.14700	0
16/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.06000	4.04500	0
16/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.02300	6.00700	0
16/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.00500	7.98800	0
16/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.46800	0.46100	0
16/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01700	0.01600	0
16/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12000	0.11700	0
16/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.52400	0.51600	0
16/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.11500	2.10100	0
16/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.01200	3.99600	0
16/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.97300	5.95700	0
16/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.95500	7.93900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
16/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.01500	0
16/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.11000	0.10700	0
16/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.49600	0.48800	0
16/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.06900	2.05600	0
16/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.96300	3.94800	0
16/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.92400	5.90800	0
16/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.90500	7.88900	0
16/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.15400	8.13700	0
16/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
16/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08500	0.08200	0
16/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.41600	0.40900	0
16/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.93300	1.92000	0
16/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.81700	3.80200	0
16/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.77600	5.76000	0
16/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.75600	7.74000	0
16/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07700	0.07500	0
16/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.39100	0.38400	0
16/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.88800	1.87500	0
16/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.76800	3.75300	0
16/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.72600	5.71000	0
16/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.70700	7.69000	0
16/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.64800	0.63900	0
16/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03900	0.03800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.23900	0.23500	0
16/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.78300	0.77400	0
16/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.48200	2.46800	0
16/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.40000	4.38500	0
16/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.36800	6.35200	0
16/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.35200	8.33600	0
16/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.85500	0.84500	0
16/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02800	0.02700	0
16/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.18700	0.18300	0
16/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.68100	0.67100	0
16/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.34400	2.33000	0
16/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.25400	4.23900	0
16/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.22000	6.20400	0
16/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.20300	8.18700	0
16/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00700	0
16/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02500	0.02400	0
16/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.17200	0.16800	0
16/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.29800	2.28400	0
16/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.20600	4.19000	0
16/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.17100	6.15500	0
16/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.62300	0.00000	0
16/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.32400	1.31300	0
16/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.57900	1.56700	0
16/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.24200	1.23000	0
16/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.20100	1.19000	0
16/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.99900	2.98400	0
16/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.93800	4.92300	0
16/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.91300	6.89600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10100	0.09800	0
16/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.02400	2.01000	0
16/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.91400	3.89900	0
16/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.87500	5.85800	0
16/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.85600	7.83900	0
16/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.81900	0.80900	0
16/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09300	0.09000	0
16/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.44200	0.43400	0
16/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.97800	1.96500	0
16/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.86600	3.85000	0
16/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.82500	5.80900	0
16/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.80600	7.79000	0
16/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.13460	12.17640	12,402
16/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.01800	0.02100	0
16/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.25800	0.28700	0
16/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.13800	1.18000	0
16/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.13500	2.17700	0
16/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.01200	0.01400	0
16/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.17100	0.19400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.99000	1.03200	0
16/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.98500	2.02700	0
16/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.01400	0.01600	0
16/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.19800	0.22300	0
16/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	1.03900	1.08100	0
16/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	2.03500	2.07700	0
16/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.98500	3.02600	0
16/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00700	0.00900	0
16/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.10300	0.11800	0
16/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.79700	0.83800	0
16/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.78500	1.82700	0
16/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.78500	2.82600	0
16/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.15100	0.17200	0
16/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.94100	0.98300	0
16/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.93500	1.97700	0
16/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.93500	2.97600	0
16/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00900	0.01100	0
16/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.13300	0.15200	0
16/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.89300	0.93400	0
16/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.88500	1.92700	0
16/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.88500	2.92600	0
16/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00600	0.00800	0
16/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.09000	0.10400	0
16/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.75000	0.79100	0
16/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.73500	1.77700	0
16/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.73500	2.77600	0
16/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.01600	0.01800	0
16/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.22700	0.25400	0
16/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.08900	1.13000	0
16/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.08500	2.12700	0
16/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00600	0.00700	0
16/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.07900	0.09100	0
16/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.70300	0.74400	0
16/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.68500	1.72700	0
16/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.68500	2.72600	0
16/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00800	0.01000	0
16/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.11700	0.13400	0
16/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.84500	0.88600	0
16/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.83500	1.87700	0
16/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.83500	2.87600	0
16/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.02300	0.02700	11,630
16/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.32600	0.35800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.23700	1.27900	0
16/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.23500	2.27700	0
16/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.04600	0.05400	0
16/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.52400	0.56200	0
16/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.48600	1.52800	0
16/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.48500	2.52600	0
16/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.03500	0.04100	0
16/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.44100	0.47700	0
16/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.38600	1.42800	0
16/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.38500	2.42600	0
16/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.06000	0.07000	0
16/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.61200	0.65100	0
16/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.58600	1.62700	0
16/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.58500	2.62600	0
16/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.02700	0.03100	0
16/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.36300	0.39600	0
16/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.28700	1.32900	0
16/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.28500	2.32700	0
16/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.02000	0.02400	0
16/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.29100	0.32100	0
16/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.18800	1.22900	0
16/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.18500	2.22700	0
16/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.03100	0.03600	0
16/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.40100	0.43600	0
16/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.33700	1.37800	0
16/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.33500	2.37600	0
16/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00100	0.00100	11,630
16/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00300	0.00400	0
16/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.04000	0.04700	0
16/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.48200	0.51900	0
16/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.43600	1.47800	0
16/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.43500	2.47600	0
16/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.38500	3.42600	0
16/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.93500	3.97600	0
16/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.68500	3.72600	0
16/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.43500	3.47600	0
16/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.73500	3.77600	0
16/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.05300	0.06100	0
16/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.56800	0.60600	0
16/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.53600	1.57800	0
16/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.53500	2.57600	0
16/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.06900	0.08000	0
16/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.65700	0.69700	0
16/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.63500	1.67700	0
16/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.63500	2.67600	0
16/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.53500	3.57600	0
16/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.63500	3.67600	0
16/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.58500	3.62600	0
16/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.33500	3.37600	0
16/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.23500	3.27600	0
16/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.28500	3.32600	0
16/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.18500	3.22600	0
16/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	3.03500	3.07600	0
16/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.08500	3.12600	0
16/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.78500	3.82600	0
16/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.18500	4.22600	0
16/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.13500	3.17600	0
16/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.13500	4.17600	0
16/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.28500	4.32600	0
16/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.08500	4.12600	0
16/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.48500	3.52600	0
16/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.98500	4.02600	0
16/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.06500	6.02400	0
16/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.06500	8.02400	0
16/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.51500	6.47400	0
16/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.51500	8.47400	0
16/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.21600	2.17500	0
16/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.21500	4.17400	0
16/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.21500	6.17400	0
16/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.21500	8.17400	0
16/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.91500	2.87400	0
16/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.91500	4.87400	0
16/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.91500	6.87400	0
16/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.91500	8.87400	0
16/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.01500	2.97400	0
16/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.01500	4.97400	0
16/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.01500	6.97400	0
16/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.01500	8.97400	0
16/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	2.96500	2.92400	0
16/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	4.96500	4.92400	0
16/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	6.96500	6.92400	0
16/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	8.96500	8.92400	0
16/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.81500	6.77400	0
16/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.81500	8.77400	0
16/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.71500	6.67400	0
16/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.71500	8.67400	0
16/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.76500	6.72400	0
16/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.76500	8.72400	0
16/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.66500	6.62400	0
16/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.66500	8.62400	0
16/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.41500	6.37400	0
16/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.41500	8.37400	0
16/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.36500	6.32400	0
16/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.36500	8.32400	0
16/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.46500	6.42400	0
16/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.46500	8.42400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.37000	1.33000	0
16/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.02200	0.02100	0
16/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.43400	0.40400	0
16/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.36600	2.32500	0
16/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.36500	3.32400	0
16/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.36500	4.32400	0
16/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.36500	5.32400	0
16/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.03300	0.03000	0
16/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.51800	0.48500	0
16/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.26600	2.22500	0
16/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.26500	4.22400	0
16/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.26500	6.22400	0
16/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.26500	8.22400	0
16/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.56500	6.52400	0
16/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.56500	8.52400	0
16/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.31600	2.27500	0
16/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.31500	4.27400	0
16/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.31500	6.27400	0
16/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.31500	8.27400	0
16/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.06600	2.02500	0
16/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.06500	4.02400	0
16/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.61500	6.57400	0
16/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.61500	8.57400	0
16/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.46900	1.42900	0
16/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.46600	2.42500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.46500	3.42400	0
16/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.46500	4.42400	0
16/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.46500	5.42400	0
16/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.04700	0.04300	0
16/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.60500	0.57100	0
16/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.56800	1.52800	0
16/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.56600	2.52500	0
16/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.56500	3.52400	0
16/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.56500	4.52400	0
16/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.56500	5.52400	0
16/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.06600	0.06000	0
16/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.69600	0.66000	0
16/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.66800	1.62700	0
16/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.66500	2.62500	0
16/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.66500	3.62400	0
16/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.66500	4.62400	0
16/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.66500	5.62400	0
16/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.10600	0.09500	0
16/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.83500	0.79800	0
16/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.81700	1.77600	0
16/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.81500	2.77400	0
16/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.81500	3.77400	0
16/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.81500	4.77400	0
16/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.81500	5.77400	0
16/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.07800	0.07000	0
16/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.74200	0.70500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.71700	1.67700	0
16/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.71500	2.67400	0
16/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.71500	3.67400	0
16/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.71500	4.67400	0
16/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.71500	5.67400	0
16/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.02700	0.02500	0
16/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.47500	0.44400	0
16/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.41900	1.37900	0
16/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.41600	2.37500	0
16/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.41500	3.37400	0
16/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.41500	4.37400	0
16/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.41500	5.37400	0
16/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.05600	0.05100	0
16/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.65000	0.61500	0
16/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.61800	1.57700	0
16/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.61600	2.57500	0
16/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.61500	3.57400	0
16/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.61500	4.57400	0
16/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.61500	5.57400	0
16/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.03900	0.03600	0
16/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.56100	0.52800	0
16/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.51900	1.47800	0
16/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.51600	2.47500	0
16/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.51500	3.47400	0
16/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.51500	4.47400	0
16/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.51500	5.47400	0
16/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.09100	0.08200	0
16/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.78800	0.75100	0
16/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.76700	1.72600	0
16/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.76500	2.72400	0
16/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.76500	3.72400	0
16/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.76500	4.72400	0
16/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.76500	5.72400	0
16/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.91600	1.87600	0
16/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.28200	0.25800	0
16/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.17300	1.13400	0
16/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.16600	2.12500	0
16/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.16500	3.12400	0
16/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.16500	4.12400	0
16/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.16500	5.12400	0
16/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.16500	7.12400	0
16/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.16500	9.12400	0
16/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.39400	0.36500	0
16/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.32100	1.28100	0
16/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.31500	3.27400	0
16/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.31500	5.27400	0
16/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.31500	7.27400	0
16/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.31500	9.27400	0
16/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.41500	7.37400	0
16/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.41500	9.37400	0
16/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.46500	7.42400	0
16/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.46500	9.42400	0
16/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.61500	7.57400	0
16/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.61500	9.57400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.71500	7.67400	0
16/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.71500	9.67400	0
16/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.76500	7.72400	0
16/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.76500	9.72400	0
16/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.81500	7.77400	0
16/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.81500	9.77400	0
16/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.14200	0.12800	0
16/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.93100	0.89200	0
16/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.91500	3.87400	0
16/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.91500	5.87400	0
16/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.91500	7.87400	0
16/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.91500	9.87400	0
16/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.66500	7.62400	0
16/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.66500	9.62400	0
16/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.51500	7.47400	0
16/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.51500	9.47400	0
16/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.35500	0.32800	0
16/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.27100	1.23200	0
16/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.26500	3.22400	0
16/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.26500	5.22400	0
16/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.26500	7.22400	0
16/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.26500	9.22400	0
16/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.24800	0.22600	0
16/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.12400	1.08500	0
16/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.11500	3.07400	0
16/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.11500	5.07400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.11500	7.07400	0
16/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.11500	9.07400	0
16/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.00600	0.00700	0
16/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.21600	0.19600	0
16/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.07600	1.03600	0
16/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.06500	3.02400	0
16/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.06500	5.02400	0
16/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.06500	7.02400	0
16/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.06500	9.02400	0
16/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.31800	0.29200	0
16/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.22200	1.18300	0
16/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.21500	3.17400	0
16/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.21500	5.17400	0
16/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.21500	7.17400	0
16/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.21500	9.17400	0
16/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.36500	7.32400	0
16/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.36500	9.32400	0
16/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.16300	0.14700	0
16/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	0.97900	0.94000	0
16/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	1.96600	1.92600	0
16/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	3.96500	3.92400	0
16/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	5.96500	5.92400	0
16/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	7.96500	7.92400	0
16/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	9.96500	9.92400	0
16/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.18600	0.16800	0
16/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.02700	0.98800	0
16/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.01600	1.97500	0
16/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.01500	3.97400	0
16/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.01500	5.97400	0
16/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.01500	7.97400	0
16/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.01500	9.97400	0
16/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00300	0.00400	0
16/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.12300	0.11100	0
16/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.88300	0.84500	0
16/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.86700	1.82600	0
16/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.86500	3.82400	0
16/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.86500	5.82400	0
16/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.86500	7.82400	0
16/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.86500	9.82400	0
16/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.33660	12.37880	13,398
16/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.02600	0.02800	0
16/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.02900	0.03200	0
16/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.14500	0.15300	0
16/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.33700	0.35400	0
16/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.75900	1.80000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.74200	2.78400	0
16/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.38700	0.40600	8,032
16/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.98400	1.02000	0
16/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.90400	1.94500	0
16/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.89100	2.93300	0
16/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02500	0.02700	0
16/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.47100	0.49300	0
16/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.15300	1.19100	0
16/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.09900	2.14100	0
16/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.10800	1.14600	0
16/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	2.05000	2.09200	0
16/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.09400	0.09900	0
16/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.19900	0.21000	0
16/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.49600	0.51900	0
16/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.19800	1.23600	0
16/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.14800	2.19000	0
16/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.02100	0.02300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.02400	0.02700	0
16/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.02700	0.02900	0
16/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.72900	0.76000	0
16/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.56800	1.60900	0
16/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.54400	2.58600	0
16/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.13900	0.14700	0
16/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.83300	0.86600	0
16/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.71100	1.75200	0
16/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00900	0.01000	0
16/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.02200	0.02500	0
16/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.04800	0.05100	0
16/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.15000	0.15900	0
16/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.35300	0.37100	0
16/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.90700	0.94100	0
16/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.80700	1.84800	0
16/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.79200	2.83400	0
16/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.09100	0.09600	0
16/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01400	0.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.03100	0.03400	0
16/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.54800	0.57400	0
16/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.28800	1.32700	0
16/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.23600	0.24900	0
16/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.60500	0.63200	0
16/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.38000	1.42000	0
16/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.34600	2.38800	0
16/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.02000	0.02200	0
16/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.04200	0.04600	0
16/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.13400	0.14200	0
16/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.30800	0.32400	0
16/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.79800	0.83000	0
16/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.66300	1.70400	0
16/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.64300	2.68500	0
16/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.69700	0.72700	0
16/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.52100	1.56100	0
16/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.49400	2.53600	0
16/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01300	0.01500	0
16/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.20800	0.21900	0
16/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.52200	0.54600	0
16/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.19800	2.24000	0
16/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01500	0.01700	0
16/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.03200	0.03500	0
16/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.10400	0.11000	0
16/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.22600	0.23900	0
16/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.57600	0.60200	28
16/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.33400	1.37400	0
16/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.29600	2.33800	0
16/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01700	0.01800	0
16/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.03500	0.03800	0
16/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.24700	0.26000	0
16/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.63400	0.66300	0
16/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.42700	1.46700	0
16/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.39500	2.43700	0
16/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.25800	0.27200	0
16/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.66500	0.69400	0
16/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.44500	2.48700	0
16/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00700	0.00800	0
16/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.02000	0.02200	0
16/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.04100	0.04400	0
16/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.29400	0.31000	0
16/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.76300	0.79500	0
16/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.61500	1.65600	0
16/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.59300	2.63500	0
16/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.12900	0.13600	0
16/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00300	0.00400	0
16/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00900	0.01000	0
16/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02300	0.02600	0
16/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.05000	0.05300	0
16/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.16300	0.17200	0
16/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01200	0.01300	0
16/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.02800	0.03000	0
16/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.06100	0.06500	0
16/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.19100	0.20200	0
16/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.06400	1.10100	0
16/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	2.00100	2.04300	0
16/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.99100	3.03300	0
16/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01700	0.01900	0
16/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.08200	0.08700	8,032
16/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	1.02400	1.06000	0
16/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.95200	1.99400	0
16/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.03400	0.03600	0
16/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.07500	0.08000	0
16/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.15600	0.16500	0
16/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.36900	0.38800	0
16/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.94500	0.98000	0
16/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.85500	1.89700	0
16/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.84100	2.88400	0
16/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.01000	0.01200	0
16/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.03600	0.03900	0
16/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.11600	0.12200	0
16/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.40500	0.42500	0
16/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.47400	1.51400	0
16/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.94100	2.98300	0
16/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.43700	4.47900	0
16/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.10800	0.11400	0
16/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00800	0.00900	0
16/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.03000	0.03300	0
16/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.09700	0.10300	0
16/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.32200	0.33900	0
16/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.24300	1.28200	0
16/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.69200	2.73500	0
16/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.18700	4.22900	0
16/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.02200	0.02400	0
16/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.06900	0.07300	0
16/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.21700	0.22900	0
16/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.86900	0.90300	0
16/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.24700	2.28900	0
16/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.73800	3.78000	0
16/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00700	0.00800	0
16/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01900	0.02100	0
16/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.03900	0.04200	0
16/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.08800	0.09300	0
16/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.12400	0.13100	0
16/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.18400	0.19400	0
16/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.28200	0.29600	0
16/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.44700	0.46900	0
16/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.10100	0.10600	0
16/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01800	0.02000	0
16/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.03800	0.04100	0
16/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.12000	0.12700	0
16/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.17600	0.18600	0
16/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.26900	0.28400	0
16/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.42400	0.44500	0
16/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.11200	0.11800	0
16/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00600	0.00600	11,194
16/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.05200	0.05500	0
16/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.38900	3.43100	0
16/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.16900	0.17900	11,194
16/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.08500	0.09000	0
16/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.01200	0.01300	0
16/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.05800	0.06200	0
16/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.53900	3.58100	0
16/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01300	0.01400	0
16/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.06400	0.06800	0
16/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.63800	3.68100	0
16/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.58900	3.63100	0
16/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.33900	3.38100	0
16/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00800	0.00900	0
16/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.04600	0.04900	0
16/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.24000	3.28200	0
16/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.28900	3.33200	0
16/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.04400	0.04700	0
16/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.19000	3.23200	0
16/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	3.04000	3.08300	0
16/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.09000	3.13200	0
16/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.07200	0.07600	0
16/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.78800	3.83000	0
16/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.14000	3.18200	0
16/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.13700	4.18000	0
16/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.28700	4.32900	0
16/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.08700	4.13000	0
16/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.05600	0.06000	0
16/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.48900	3.53100	0
16/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.06600	0.07000	0
16/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.68800	3.73000	0
16/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.98800	4.03000	0
16/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.93800	3.98000	0
16/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.05400	0.05800	0
16/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.43900	3.48100	0
16/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.01000	0.01100	0
16/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.62300	4.58200	0
16/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.61500	6.57300	0
16/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.61300	8.57100	0
16/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.16400	7.12200	0
16/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.16300	9.12100	0
16/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.61700	2.57900	0
16/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.56500	6.52300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.56300	8.52100	0
16/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.06400	8.02200	0
16/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.37900	2.34100	0
16/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.31400	8.27200	0
16/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.56900	2.53100	0
16/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.52400	4.48300	0
16/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.51500	6.47300	0
16/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.51300	8.47200	0
16/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.28500	2.24700	0
16/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.21400	8.17200	0
16/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.91400	6.87200	0
16/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.91300	8.87100	0
16/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.01400	6.97200	0
16/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.01300	8.97100	0
16/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00300	0.00400	0
16/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	6.96400	6.92200	0
16/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	8.96300	8.92100	0
16/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.85700	2.81800	0
16/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.81400	6.77300	0
16/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.81300	8.77100	0
16/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.71500	6.67300	0
16/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.71300	8.67100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.80900	2.77000	0
16/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.77100	4.73000	0
16/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.76300	8.72100	0
16/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.66500	6.62300	0
16/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.66300	8.62100	0
16/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.41500	6.37300	0
16/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.41400	8.37200	0
16/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.42700	2.38900	0
16/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.37600	4.33500	0
16/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.36500	6.32300	0
16/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.36400	8.32200	0
16/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.52100	2.48300	0
16/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.47500	4.43400	0
16/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.46500	6.42300	0
16/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.46300	8.42200	0
16/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.09800	2.06100	0
16/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.23200	1.20000	0
16/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.86400	6.82300	0
16/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.86300	8.82100	0
16/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.66500	2.62600	0
16/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.16900	5.12700	0
16/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.72500	1.68900	0
16/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.43700	0.41600	0
16/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.78200	0.75500	0
16/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.18900	1.15700	0
16/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.63300	1.59800	0
16/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.05100	3.01200	0
16/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.03100	3.99100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.02000	4.97800	0
16/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.01500	5.97300	0
16/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.86400	1.82700	0
16/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.41000	0.39000	0
16/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.74500	0.71700	0
16/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.14700	1.11500	0
16/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.58700	1.55200	0
16/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.05100	2.01400	0
16/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.00200	2.96300	0
16/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	3.98200	3.94200	0
16/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	4.97000	4.92900	0
16/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	5.96500	5.92400	0
16/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.13200	0.12400	0
16/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	0.98000	0.95000	0
16/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.33200	2.29400	0
16/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.78500	3.74500	0
16/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.26800	5.22700	0
16/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.76400	6.72300	0
16/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.26400	8.22200	0
16/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.05600	0.05300	0
16/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.63500	0.61000	0
16/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.91000	1.87400	0
16/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.34300	3.30400	0
16/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.82100	4.78000	0
16/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.31500	6.27300	0
16/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.81400	7.77200	0
16/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.77100	1.73500	0
16/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.03700	0.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.46800	0.44600	0
16/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.67900	1.64300	0
16/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.09900	3.06000	0
16/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.57300	4.53300	0
16/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.06500	6.02300	0
16/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.56400	7.52200	0
16/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.10800	0.10100	0
16/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.53200	0.50900	0
16/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.31900	1.28600	0
16/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.23800	2.20100	0
16/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.19700	3.15700	0
16/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.17900	4.13800	0
16/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.08700	0.08100	0
16/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.14500	2.10800	0
16/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.08000	4.04000	0
16/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.06900	5.02800	0
16/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.07700	0.07200	0
16/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.21800	5.17700	0
16/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.10400	1.07300	0
16/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.47400	2.43600	0
16/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.44100	3.40100	0
16/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.42500	4.38400	0
16/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.41700	5.37600	0
16/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.27600	1.24300	0
16/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.71300	2.67400	0
16/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.68600	3.64700	0
16/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.67200	4.63100	0
16/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.66600	5.62500	0
16/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.54200	1.50700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.02800	0.02700	0
16/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.17600	0.16600	0
16/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.70700	0.68100	0
16/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	2.95400	2.91500	0
16/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.93300	3.89300	0
16/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.92000	4.87900	0
16/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.91600	5.87400	0
16/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.22800	0.21500	0
16/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.82100	0.79300	0
16/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04000	0.03800	0
16/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.24700	0.23400	0
16/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.86000	0.83100	0
16/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.14800	3.10900	0
16/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.13000	4.08900	0
16/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.11900	5.07700	0
16/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.11500	6.07300	0
16/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.04700	0.04500	0
16/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.28900	0.27300	0
16/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.93900	0.91000	0
16/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.81700	1.78100	0
16/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.24500	3.20600	0
16/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.22800	4.18800	0
16/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.21500	6.17300	0
16/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.33500	0.31700	0
16/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.02100	0.99000	0
16/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.32600	4.28600	0
16/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.31800	5.27600	0
16/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03400	0.03200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.21000	0.19800	0
16/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.02600	0.02500	0
16/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.16100	0.15100	0
16/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.67100	0.64500	0
16/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.49700	1.46300	0
16/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.90500	2.86700	0
16/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.88300	3.84300	0
16/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.87100	4.82900	0
16/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.86600	5.82400	0
16/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.04300	0.04100	0
16/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.26800	0.25300	0
16/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.89900	0.87000	0
16/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.16500	6.12300	0
16/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05100	0.04800	0
16/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.31100	0.29500	0
16/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.29400	3.25500	0
16/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.27700	4.23700	0
16/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.26500	6.22300	0
16/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.00400	1.96700	0
16/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.12000	0.11200	0
16/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.56600	0.54200	0
16/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.36300	1.33000	0
16/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.76100	2.72200	0
16/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.73500	3.69600	0
16/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.72200	4.68100	0
16/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.71600	5.67400	0
16/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.21400	7.17200	0
16/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.21300	9.17100	0
16/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02400	0.02300	0
16/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.14600	0.13700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.45200	1.41800	0
16/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.31400	7.27200	0
16/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.31300	9.27100	0
16/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.41400	7.37200	0
16/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.41300	9.37100	0
16/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03100	0.03000	0
16/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.19200	0.18100	0
16/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.49000	3.45000	0
16/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.46700	5.42500	0
16/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.46400	7.42200	0
16/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.46300	9.42100	0
16/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.63700	3.59800	0
16/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.61700	5.57500	0
16/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.61400	7.57200	0
16/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.61300	9.57100	0
16/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.66400	7.62200	0
16/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.66300	9.62100	0
16/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.83400	3.79400	0
16/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.81600	5.77400	0
16/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.81300	9.77100	0
16/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.06100	0.05700	0
16/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.35900	0.34000	0
16/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.06200	1.03100	0
16/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	1.95700	1.92000	0
16/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.86400	7.82200	0
16/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.86300	9.82100	0
16/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.07100	0.06700	0
16/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	7.96400	7.92200	0
16/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	9.96300	9.92100	0
16/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.06600	0.06200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.38400	0.36400	0
16/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.91400	7.87200	0
16/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.91300	9.87100	0
16/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.76600	5.72400	0
16/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.76400	7.72200	0
16/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.76300	9.72100	0
16/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.58800	3.54800	0
16/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.56700	5.52500	0
16/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.56300	9.52100	0
16/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.01700	0.01600	0
16/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.09700	0.09100	0
16/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.50000	0.47700	0
16/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.11400	7.07200	0
16/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.11300	9.07100	0
16/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.06400	7.02200	0
16/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.06300	9.02100	0
16/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02200	0.02100	0
16/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.60000	0.57500	0
16/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.40800	1.37400	0
16/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.26400	7.22200	0
16/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.26300	9.22100	0
16/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.39200	3.35300	0
16/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.36800	5.32600	0
16/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.36400	7.32200	0
16/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.36300	9.32100	0
16/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.53900	3.49900	0
16/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.51700	5.47500	0
16/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.51400	7.47200	0
16/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.51300	9.47100	0
16/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.01400	7.97200	0
16/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.01300	9.97100	0
16/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.71400	7.67200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.71300	9.67100	0
16/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.53730	12.58130	1,238
16/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.51800	0.54100	0
16/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.53500	0.51900	0
16/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.54000	0.56300	0
16/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.68300	0.66200	0
16/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.77800	0.71800	0
16/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.71100	0.69000	0
16/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08610	0.08640	1,364
16/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00624	0.00664	0
16/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00089	0.00122	0
16/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01611	0.01642	0
16/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
16/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00479	0.00482	0
16/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00014	0.00024	0
16/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08770	0.08790	0
16/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00897	0.00943	0
16/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00397	0.00448	0
16/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01784	0.01807	0
16/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00014	0.00017	0
16/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00627	0.00658	0
16/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00127	0.00153	0
16/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.59770	10.57030	21,872
16/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.12500	0.12200	0
16/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.95000	0.92300	0
16/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.94800	1.92000	0
16/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.94800	2.92000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
16/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.17400	0.16300	0
16/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.04900	1.02200	0
16/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.04800	2.02000	0
16/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.04800	3.02000	0
16/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.27200	0.25600	0
16/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.19800	1.17100	0
16/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.19800	2.17000	0
16/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.19800	3.17000	0
16/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00800	0.00900	0
16/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.23700	0.22300	0
16/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.14800	1.12100	0
16/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.14800	2.12000	0
16/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.14800	3.12000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.14600	0.14100	0
16/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.99900	0.97200	0
16/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.99800	1.97000	0
16/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.99800	2.97000	0
16/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.30900	0.29200	0
16/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.24800	1.22100	0
16/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.24800	2.22000	0
16/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.24800	3.22000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00700	0.00700	10
16/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.20400	0.19200	0
16/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.09900	1.07200	0
16/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.09800	2.07000	0
16/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.09800	3.07000	0
16/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.10700	0.10400	0
16/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.90100	0.87400	0
16/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.89800	1.87000	0
16/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.89800	2.87000	0
16/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.09100	0.08900	0
16/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.85200	0.82500	0
16/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.84800	1.82000	0
16/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.84800	2.82000	0
16/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.04700	0.04700	0
16/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.65800	0.63300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.64800	1.62000	0
16/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.64800	2.62000	0
16/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.03900	0.04000	13,651
16/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.61100	0.58700	0
16/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.59800	1.57000	0
16/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.59800	2.57000	0
16/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.06600	0.06500	0
16/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.75400	0.72800	0
16/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.74800	1.72000	0
16/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.74800	2.72000	0
16/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.07800	0.07600	0
16/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.80300	0.77700	0
16/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.79800	1.77000	0
16/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.79800	2.77000	0
16/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.05600	0.05500	0
16/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.70600	0.68100	0
16/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.69800	1.67000	0
16/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.69800	2.67000	0
16/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.02400	0.02400	0
16/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.47400	0.45300	0
16/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.44800	1.42000	0
16/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.44800	2.42000	0
16/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.56500	0.54100	0
16/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.54800	1.52000	0
16/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.54800	2.52000	0
16/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.02800	0.02800	0
16/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.51900	0.49600	0
16/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.39800	3.37000	0
16/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.29800	3.27000	0
16/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.34800	3.32000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.49800	3.47000	0
16/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.49800	1.47000	0
16/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.49800	2.47000	0
16/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.02000	0.02000	0
16/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.43100	0.41000	0
16/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.39800	1.37000	0
16/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.39800	2.37000	0
16/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.01700	0.01700	2,700
16/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.38900	0.36900	0
16/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.34800	1.32100	0
16/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.34800	2.32000	0
16/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.44800	3.42000	0
16/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.01400	0.01500	0
16/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.34800	0.33000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.29800	1.27100	0
16/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.29800	2.27000	0
16/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.05000	0.06000	0
16/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.71600	0.74500	0
16/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.70200	2.73000	0
16/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.70200	4.73000	0
16/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.70200	6.73000	0
16/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.70200	8.73000	0
16/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.55200	6.58000	0
16/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.55200	8.58000	0
16/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.50300	1.53100	0
16/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.04100	0.04900	0
16/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.66900	0.69700	0
16/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.65300	1.68100	0
16/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.65200	2.68000	0
16/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.65200	3.68000	0
16/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.65200	4.68000	0
16/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.65200	5.68000	0
16/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.03300	0.04000	0
16/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.62200	0.65000	0
16/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.60300	1.63100	0
16/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.60200	2.63000	0
16/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.60200	3.63000	0
16/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.60200	4.63000	0
16/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.60200	5.63000	0
16/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.60200	8.63000	0
16/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.50200	6.53000	0
16/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.50200	8.53000	0
16/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.65200	6.68000	0
16/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.65200	8.68000	0
16/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.60200	6.63000	0
16/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.02100	0.02600	0
16/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.53000	0.55800	0
16/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.50200	2.53000	0
16/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.50200	3.53000	0
16/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.50200	4.53000	0
16/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.50200	5.53000	0
16/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.01700	0.02100	0
16/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.48500	0.51400	0
16/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.45300	1.48100	0
16/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.45200	2.48000	0
16/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.45200	3.48000	0
16/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.45200	4.48000	0
16/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.45200	5.48000	0
16/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.02600	0.03300	0
16/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.57600	0.60400	0
16/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.55300	1.58100	0
16/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.55200	2.58000	0
16/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.55200	3.58000	0
16/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.55200	4.58000	0
16/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.55200	5.58000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00800	0.01100	0
16/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.35800	0.38500	0
16/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.30400	1.33200	0
16/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.30200	2.33000	0
16/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.30200	3.33000	0
16/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.30200	4.33000	0
16/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.30200	5.33000	0
16/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00500	0.00700	0
16/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.28000	0.30600	0
16/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.20500	1.23300	0
16/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.20200	2.23000	0
16/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.20200	3.23000	0
16/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.20200	4.23000	0
16/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.20200	5.23000	0
16/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00600	0.00800	0
16/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.31800	0.34500	0
16/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.25400	1.28200	0
16/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.25200	2.28000	0
16/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.25200	3.28000	0
16/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.25200	4.28000	0
16/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.25200	5.28000	0
16/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01300	0.01700	0
16/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.44100	0.47000	0
16/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.40300	1.43200	0
16/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.40200	2.43000	0
16/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.40200	3.43000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.40200	4.43000	0
16/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.40200	5.43000	0
16/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01000	0.01300	0
16/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.39900	0.42700	0
16/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.35400	1.38200	0
16/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.35200	2.38000	0
16/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.35200	3.38000	0
16/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.35200	4.38000	0
16/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.35200	5.38000	0
16/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.24300	0.26900	0
16/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.15500	1.18300	0
16/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.15200	2.18000	0
16/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.15200	3.18000	0
16/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.15200	4.18000	0
16/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.15200	5.18000	0
16/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00300	0.00400	0
16/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.20900	0.23400	0
16/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.10600	1.13400	0
16/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.10200	2.13000	0
16/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.10200	3.13000	0
16/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.10200	4.13000	0
16/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.10200	5.13000	0
16/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.10600	0.12200	0
16/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.90900	0.93700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.90200	1.93000	0
16/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.90200	2.93000	0
16/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.90200	3.93000	0
16/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.90200	4.93000	0
16/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.06100	0.07200	0
16/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.76400	0.79200	0
16/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.75300	1.78100	0
16/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.75200	2.78000	0
16/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.75200	3.78000	0
16/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.75200	4.78000	0
16/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.75200	6.78000	0
16/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.75200	8.78000	0
16/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.90200	6.93000	0
16/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.90200	8.93000	0
16/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.14800	0.17100	0
16/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.00700	1.03500	0
16/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.00200	3.03000	0
16/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.00200	5.03000	0
16/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.00200	7.03000	0
16/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.00200	9.03000	0
16/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.10200	7.13000	0
16/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.10200	9.13000	0
16/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.25200	7.28000	0
16/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.25200	9.28000	0
16/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.35200	7.38000	0
16/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.35200	9.38000	0
16/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.50200	7.53000	0
16/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.50200	9.53000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.45200	7.48000	0
16/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.45200	9.48000	0
16/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.20200	7.23000	0
16/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.20200	9.23000	0
16/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.08900	0.10300	0
16/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.86000	0.88900	0
16/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.85200	2.88000	0
16/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.85200	4.88000	0
16/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.85200	6.88000	0
16/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.85200	8.88000	0
16/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.07400	0.08600	0
16/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.81200	0.84000	0
16/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.80200	2.83000	0
16/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.80200	4.83000	0
16/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.80200	6.83000	0
16/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.80200	8.83000	0
16/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.12600	0.14300	0
16/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.95800	0.98600	0
16/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.95200	2.98000	0
16/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.95200	4.98000	0
16/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.95200	6.98000	0
16/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.95200	8.98000	0
16/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.00200	2.03000	0
16/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.15200	7.18000	0
16/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.15200	9.18000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.40200	7.43000	0
16/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.40200	9.43000	0
16/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.30200	7.33000	0
16/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.30200	9.33000	0
16/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.17700	0.20200	0
16/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.05600	1.08500	0
16/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.05200	3.08000	0
16/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.05200	5.08000	0
16/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.05200	7.08000	0
16/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.05200	9.08000	0
16/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.77940	10.75130	12,928
16/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.09200	0.08900	0
16/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.11100	0.10800	0
16/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.10100	0.09800	0
16/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.02500	0.02500	0
16/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.20500	0.19800	25
16/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.63100	0.61100	20
16/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.49500	1.46800	0
16/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.48200	2.45400	0
16/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.48000	3.45200	0
16/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.14900	0.14500	0
16/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.45000	0.43500	0
16/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.20600	1.17900	0
16/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.18400	2.15600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.18000	3.15200	0
16/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01500	0.01400	0
16/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.13500	0.13100	0
16/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.39900	0.38500	0
16/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.11100	1.08500	0
16/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.08500	2.05700	0
16/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.08100	3.05200	0
16/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02400	0.02300	0
16/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.19400	0.18800	0
16/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.59800	0.57900	0
16/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.44700	1.41900	0
16/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.43300	2.40500	0
16/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.43000	3.40200	0
16/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.02200	0.02200	0
16/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.18400	0.17800	0
16/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.56600	0.54700	0
16/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.39800	1.37100	0
16/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.38300	2.35500	0
16/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.38000	3.35200	0
16/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.15700	0.15200	0
16/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.47800	0.46100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.25400	1.22700	0
16/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.23400	2.20600	0
16/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.23000	3.20200	0
16/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.02100	0.02000	0
16/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.17500	0.16900	0
16/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.53600	0.51700	0
16/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.35000	1.32300	0
16/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.33300	2.30500	0
16/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.33000	3.30200	0
16/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01900	0.01900	0
16/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16600	0.16000	0
16/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.50600	0.48900	0
16/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.30200	1.27500	0
16/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.28400	2.25600	0
16/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.28000	3.25200	0
16/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.11600	0.11300	0
16/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.33600	0.32400	29
16/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.97700	0.95100	0
16/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.93700	1.90900	0
16/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.93100	2.90300	0
16/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01300	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.12200	0.11900	0
16/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.35500	0.34300	0
16/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.02000	0.99400	0
16/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.98600	1.95800	0
16/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.98100	2.95300	0
16/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.31800	0.30700	0
16/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.93500	0.91000	0
16/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.88700	1.85900	0
16/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.88100	2.85300	0
16/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.10500	0.10300	0
16/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.30100	0.29000	0
16/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.89400	0.86900	0
16/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.83800	1.81000	0
16/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.83100	2.80300	0
16/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.12800	0.12500	0
16/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.37600	0.36300	0
16/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.06400	1.03800	0
16/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.03600	2.00800	0
16/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.03100	3.00300	0
16/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.01000	0.00900	0
16/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.28500	0.27500	0
16/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.85300	0.82900	0
16/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.78900	1.76100	0
16/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.78100	2.75300	0
16/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.08700	0.08500	0
16/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.24100	0.23300	0
16/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.73700	0.71500	0
16/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.64200	1.61400	0
16/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.63200	2.60400	0
16/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.10800	0.11400	0
16/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.61200	0.63200	0
16/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.45800	1.48400	0
16/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.37900	3.40700	0
16/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.37200	5.40000	0
16/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.37100	7.39900	0
16/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.37100	9.39900	0
16/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07400	0.07800	0
16/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.50600	0.52400	0
16/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.23100	3.25800	0
16/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.22200	5.25000	0
16/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.22100	7.24900	0
16/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.22100	9.24900	0
16/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03500	0.03700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.34700	0.36200	0
16/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.09900	1.12400	0
16/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.98500	3.01200	0
16/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.97200	5.00000	0
16/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.97100	6.99900	0
16/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.97100	8.99900	0
16/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06500	0.06800	0
16/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.47200	0.48900	0
16/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.27600	1.30200	0
16/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.18100	3.20900	0
16/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.17200	5.20000	0
16/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.17100	7.19900	0
16/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.17100	9.19900	0
16/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.05600	0.05900	0
16/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.43900	0.45600	0
16/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.13200	3.16000	0
16/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.12200	5.15000	0
16/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.12100	7.14900	0
16/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.12100	9.14900	0
16/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04100	0.04300	0
16/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.37600	0.39200	0
16/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.14300	1.16800	0
16/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.03400	3.06100	0
16/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.02200	5.05000	0
16/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.02100	7.04900	0
16/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.02100	9.04900	0
16/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.04800	0.05000	0
16/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.40700	0.42300	0
16/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.18700	1.21200	0
16/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.08300	3.11100	0
16/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.07200	5.10000	0
16/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.07100	7.09900	0
16/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.07100	9.09900	0
16/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02300	0.02400	0
16/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.22700	0.23800	0
16/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.88700	0.90900	0
16/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.74000	2.76800	0
16/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.72300	4.75100	0
16/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.72100	6.74900	0
16/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.72100	8.74900	0
16/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02100	0.02200	0
16/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.20700	0.21600	0
16/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.84600	0.86800	0
16/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.69200	2.71900	0
16/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.67300	4.70100	0
16/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.67100	6.69900	0
16/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.67100	8.69900	0
16/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02500	0.02600	0
16/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.24900	0.26000	0
16/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.92800	0.95100	0
16/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.78900	2.81700	0
16/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.77300	4.80100	0
16/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.77100	6.79900	0
16/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.77100	8.79900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.01900	0.02000	0
16/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.18700	0.19600	0
16/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.80500	0.82700	0
16/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.64300	2.67100	0
16/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.62300	4.65100	0
16/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.62100	6.64900	0
16/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.62100	8.64900	0
16/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.16900	0.17800	0
16/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.76500	0.78700	0
16/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.59500	2.62200	0
16/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.57300	4.60100	0
16/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.57100	6.59900	0
16/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.57100	8.59900	0
16/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03200	0.03400	0
16/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.32000	0.33400	0
16/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.05600	1.08000	0
16/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.93600	2.96300	0
16/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.92200	4.95000	0
16/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.92100	6.94900	0
16/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.92100	8.94900	0
16/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02700	0.02800	0
16/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.27100	0.28400	0
16/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.97000	0.99400	0
16/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.83800	2.86600	0
16/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.82300	4.85100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.82100	6.84900	0
16/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.82100	8.84900	0
16/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.15200	0.16000	271
16/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.72600	0.74700	0
16/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.54600	2.57400	0
16/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.52300	4.55100	0
16/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.52200	6.55000	0
16/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.52100	8.54900	0
16/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.32200	1.34700	0
16/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.23200	1.25700	0
16/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.41300	1.43800	0
16/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.95700	10.92880	500
16/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.30900	0.29800	0
16/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.01700	1.03400	0
16/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.13290	11.10420	158
16/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03400	0.03300	0
16/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06900	0.06900	0
16/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14500	0.14200	0
16/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.35700	0.34700	0
16/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.62100	0.60300	0
16/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.14700	1.12000	0
16/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.98000	1.94900	0
16/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.94900	2.92000	0
16/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.38600	0.37500	0
16/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03300	0.03300	0
16/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06800	0.06800	0
16/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.14200	0.14000	0
16/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.34800	0.33900	0
16/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.60300	0.58600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.11400	1.08700	0
16/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.93400	1.90300	0
16/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.90000	2.87100	0
16/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02600	0.02500	0
16/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05400	0.05400	0
16/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.11000	0.10900	0
16/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.24900	0.24400	0
16/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.40700	0.39600	0
16/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.72500	0.70400	0
16/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.33500	1.30400	0
16/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.21800	2.18600	0
16/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02600	0.02600	0
16/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05600	0.05600	0
16/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.11400	0.11300	0
16/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.26100	0.25500	0
16/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.43000	0.41700	0
16/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.77200	0.75000	0
16/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.41500	1.38400	0
16/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.31400	2.28300	0
16/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03600	0.03600	0
16/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07400	0.07400	0
16/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15700	0.15400	0
16/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.39600	0.38500	0
16/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.70300	0.68200	0
16/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.29600	1.26500	0
16/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.17000	2.13800	0
16/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.14600	3.11700	0
16/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03500	0.03500	0
16/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07200	0.07100	0
16/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.15000	0.14800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.37600	0.36600	0
16/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.66000	0.64000	0
16/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.21900	1.18800	0
16/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.07400	2.04100	0
16/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.04800	3.01900	0
16/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03100	0.03100	0
16/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06500	0.06400	0
16/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.13400	0.13200	0
16/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.32300	0.31400	0
16/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.55300	0.53700	0
16/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.01800	0.99200	0
16/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.79900	1.76800	0
16/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.75300	2.72300	0
16/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.03000	0.02900	0
16/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06200	0.06100	0
16/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12600	0.12500	0
16/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.30000	0.29200	0
16/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.50800	0.49300	0
16/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.93000	0.90500	0
16/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.19600	3.16700	0
16/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03700	0.03700	0
16/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07600	0.07500	0
16/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.16000	0.15700	0
16/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.66700	1.63600	0
16/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.60600	2.57600	0
16/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03900	0.03800	0
16/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07900	0.07800	0
16/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16700	0.16400	0
16/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.29500	3.26600	0
16/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01600	0.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03800	0.03700	0
16/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07700	0.07600	0
16/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.16300	0.16100	0
16/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.41800	0.40600	0
16/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.74900	0.72600	0
16/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.37500	1.34400	0
16/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.26600	2.23500	0
16/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.24500	3.21600	0
16/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.34700	0.35100	0
16/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.92500	0.93900	0
16/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.71700	1.73800	0
16/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.54300	3.57100	0
16/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.47900	5.50700	0
16/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.44700	7.47500	0
16/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.42800	9.45700	0
16/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06600	0.06400	0
16/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.28500	0.28800	0
16/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.82000	0.83300	0
16/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.59000	1.61000	0
16/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.40100	3.42800	0
16/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.33200	5.36000	0
16/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.29800	7.32700	0
16/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.27900	9.30800	0
16/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04100	0.03700	0
16/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.18600	0.18400	0
16/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.62700	0.63600	0
16/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.34300	1.36200	0
16/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.11700	3.14400	0
16/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.03900	5.06700	0
16/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.00200	7.03100	0
16/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.98100	9.01000	0
16/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03700	0.03400	0
16/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16300	0.16100	0
16/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.57000	0.57800	0
16/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.26300	1.28100	0
16/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.02400	3.05000	0
16/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.94100	4.97000	0
16/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.90300	6.93200	0
16/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.88200	8.91100	0
16/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03100	0.02900	0
16/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.13200	0.13000	0
16/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.48900	0.49600	0
16/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.14700	1.16300	0
16/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.97800	2.00100	0
16/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.83100	3.85900	0
16/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.77300	5.80200	0
16/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.74300	7.77200	0
16/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.72600	9.75500	0
16/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03500	0.03200	0
16/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15200	0.15000	0
16/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.54200	0.55000	0
16/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.22400	1.24200	0
16/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.06600	2.09000	0
16/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.92700	3.95500	0
16/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.87100	5.90000	0
16/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.84300	7.87100	0
16/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.82600	9.85500	0
16/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05100	0.04900	0
16/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23100	0.23300	0
16/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.72000	0.73200	0
16/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.46500	1.48500	0
16/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.25900	3.28600	0
16/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.18500	5.21400	0
16/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.15000	7.17900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.13000	9.15900	0
16/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.30300	1.32100	0
16/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04700	0.04500	0
16/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.21400	0.21600	0
16/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.68800	0.69900	0
16/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.42400	1.44300	0
16/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.21200	3.23800	0
16/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.13600	5.16500	0
16/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.10100	7.12900	0
16/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.08100	9.10900	0
16/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03300	0.03100	0
16/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.14200	0.14000	0
16/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.51600	0.52200	0
16/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.18500	1.20200	0
16/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.93000	2.95700	0
16/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.84400	4.87200	0
16/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.80500	6.83300	0
16/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.78300	8.81200	0
16/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.88400	2.91000	0
16/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.79600	4.82400	0
16/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.75600	6.78400	0
16/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.73300	8.76200	0
16/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02200	0
16/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08400	0.08200	0
16/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.97700	3.00300	0
16/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.89300	4.92100	0
16/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.85400	6.88300	0
16/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.83200	8.86100	0
16/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.95760	6.89640	14,062

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.15800	1.09700	0
16/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.15800	2.09600	0
16/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.15800	3.09600	0
16/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.15800	4.09600	0
16/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.05800	0.99700	0
16/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.05800	1.99600	0
16/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.05800	2.99600	0
16/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	4.05800	3.99600	0
16/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.00800	0.94700	0
16/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.00800	1.94600	0
16/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.00800	2.94600	0
16/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	4.00800	3.94600	0
16/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.10800	1.04700	0
16/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.10800	2.04600	0
16/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.10800	3.04600	0
16/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.10800	4.04600	0
16/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.20800	1.14700	0
16/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.20800	2.14600	0
16/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.20800	3.14600	0
16/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.20800	4.14600	0
16/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.50800	1.44600	0
16/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.50800	2.44600	0
16/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.50800	3.44600	0
16/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.50800	4.44600	0
16/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.30800	1.24700	0
16/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.30800	2.24600	0
16/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.30800	3.24600	0
16/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.30800	4.24600	0
16/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.25800	1.19700	0
16/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.25800	2.19600	0
16/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.25800	3.19600	0
16/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.25800	4.19600	0
16/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.35800	1.29700	0
16/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.35800	2.29600	0
16/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.70800	2.64600	0
16/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.70800	3.64600	0
16/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.03000	0.03400	0
16/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.70800	1.64600	0
16/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.95800	1.89600	0
16/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.95800	2.89600	0
16/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.95800	3.89600	0
16/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.04700	0.05000	0
16/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.80800	1.74600	0
16/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.80800	2.74600	0
16/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.80800	3.74600	0
16/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.35800	3.29600	0
16/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.35800	4.29600	0
16/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.40800	1.34600	0
16/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.40800	2.34600	0
16/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.40800	3.34600	0
16/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.40800	4.34600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.45800	1.39600	0
16/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.45800	2.39600	0
16/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.45800	3.39600	0
16/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.45800	4.39600	0
16/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.55800	1.49600	0
16/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.55800	2.49600	0
16/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.55800	3.49600	0
16/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.55800	4.49600	0
16/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.85900	0.79900	0
16/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.95800	0.89800	0
16/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.90800	0.84800	0
16/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.11100	0.10500	0
16/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.17300	0.15300	0
16/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.24800	0.21800	0
16/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.42200	0.37600	0
16/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.51600	0.46400	0
16/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.61200	0.55700	0
16/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.71000	0.65300	0
16/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.80900	0.75000	0
16/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.76000	0.70100	0
16/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.05900	0.06000	0
16/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.09000	0.08700	0
16/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.14000	0.12500	0
16/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.21000	0.18400	0
16/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.28900	0.25400	0
16/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.37600	0.33300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.46900	0.41900	0
16/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.56400	0.51000	0
16/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.66100	0.60500	0
16/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.33200	0.29300	0
16/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.85800	1.79600	0
16/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.85800	2.79600	0
16/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.85800	3.79600	0
16/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.07300	0.07300	0
16/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.90800	1.84600	0
16/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.90800	2.84600	0
16/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.90800	3.84600	0
16/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.04200	8.10400	0
16/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.16500	0.22700	0
16/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.09200	2.15400	0
16/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.09200	4.15400	0
16/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.09200	6.15400	0
16/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.09200	8.15400	0
16/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.14200	2.20400	0
16/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.14200	4.20400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.14200	6.20400	0
16/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.14200	8.20400	0
16/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.02400	0.04700	0
16/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00300	0.00900	0
16/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00600	0.01400	0
16/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.01100	0.02300	0
16/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.01800	0.03700	0
16/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.03100	0.05800	0
16/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.05200	0.08800	0
16/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.08200	0.12900	0
16/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.13200	0.19100	0
16/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.20100	0.26400	0
16/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00200	0.00500	0
16/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00400	0
16/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00200	0.00700	0
16/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00400	0.01100	0
16/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00800	0.01800	0
16/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.01400	0.03000	0
16/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.04000	0.07200	0
16/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.06500	0.10700	0
16/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.10300	0.15900	0
16/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00200	0
16/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00200	0
16/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00300	0
16/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.44200	1.50500	0
16/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.44200	3.50400	0
16/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.44200	5.50400	0
16/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.44200	7.50400	0
16/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.54200	1.60400	0
16/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.54200	3.60400	0
16/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.54200	5.60400	0
16/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.54200	7.60400	0
16/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.59200	1.65400	0
16/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.59200	3.65400	0
16/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.59200	5.65400	0
16/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.59200	7.65400	0
16/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.29200	6.35400	0
16/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.29200	8.35400	0
16/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.23900	0.30400	0
16/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.19200	2.25400	0
16/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.19200	4.25400	0
16/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.19200	6.25400	0
16/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.19200	8.25400	0
16/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.04200	2.10400	0
16/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.04200	4.10400	0
16/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.04200	6.10400	0
16/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.32200	0.38800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.29200	2.35400	0
16/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.29200	4.35400	0
16/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.64200	1.70400	0
16/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.64200	3.70400	0
16/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.64200	5.70400	0
16/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.64200	7.70400	0
16/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.74200	1.80400	0
16/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.74200	3.80400	0
16/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.74200	5.80400	0
16/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.74200	7.80400	0
16/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.69200	1.75400	0
16/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.69200	3.75400	0
16/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.69200	5.75400	0
16/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.69200	7.75400	0
16/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.49200	1.55500	0
16/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.49200	3.55400	0
16/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.49200	5.55400	0
16/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.49200	7.55400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.79200	1.85400	0
16/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.79200	3.85400	0
16/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.79200	5.85400	0
16/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.79200	7.85400	0
16/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.89200	1.95400	0
16/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.89200	3.95400	0
16/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.89200	5.95400	0
16/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.89200	7.95400	0
16/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.99200	2.05400	0
16/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.99200	4.05400	0
16/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.99200	6.05400	0
16/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	7.99200	8.05400	0
16/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.94200	2.00400	0
16/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.94200	4.00400	0
16/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.94200	6.00400	0
16/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	7.94200	8.00400	0
16/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.84200	1.90400	0
16/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.84200	3.90400	0
16/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.84200	5.90400	0
16/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.84200	7.90400	0
16/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	7.00550	6.94330	287
16/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02400	0.02900	0
16/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.49400	0.46300	0
16/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.40900	1.34900	0
16/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.40600	2.34400	0
16/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.40600	3.34300	0
16/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.40600	4.34300	0
16/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02500	0.03000	0
16/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.53100	0.49800	0
16/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.45900	1.39800	0
16/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.45600	2.39400	0
16/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.45600	3.39300	0
16/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.45600	4.39300	0
16/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02700	0.03200	0
16/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.57100	0.53400	0
16/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.50900	1.44800	0
16/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.50600	2.44400	0
16/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.50600	3.44300	0
16/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.50600	4.44300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.42200	0.39800	0
16/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01900	0.02200	0
16/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.32600	0.31200	0
16/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.16200	1.10300	0
16/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.15600	2.09400	0
16/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.15600	3.09300	0
16/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.15600	4.09300	0
16/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.02100	0.02500	0
16/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.38900	0.36800	0
16/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.26100	1.20100	0
16/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.25600	2.19400	0
16/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.25600	3.19300	0
16/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.25600	4.19300	0
16/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01800	0.02100	0
16/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.29700	0.28700	0
16/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.11300	1.05400	0
16/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.10600	2.04500	0
16/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.10600	3.04300	0
16/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.10600	4.04300	0
16/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.02000	0.02300	0
16/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.35700	0.34000	0
16/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.21200	1.15200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.20600	2.14400	0
16/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.20600	3.14300	0
16/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.20600	4.14300	0
16/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02300	0.02700	0
16/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.45700	0.43000	0
16/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.36000	1.29900	0
16/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.35600	2.29400	0
16/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.35600	3.29300	0
16/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.35600	4.29300	0
16/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01300	0.01500	0
16/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.19000	0.19300	0
16/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.87400	0.82100	0
16/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.85700	1.79500	0
16/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.85600	2.79300	0
16/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.85600	3.79300	0
16/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01400	0.01600	0
16/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.20700	0.20800	0
16/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.92100	0.86600	0
16/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.90700	1.84500	0
16/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.90600	2.84300	0
16/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.90600	3.84300	0
16/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01600	0.01900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.24500	0.24300	0
16/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.01500	0.95800	0
16/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.00700	1.94500	0
16/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.00600	2.94300	0
16/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	4.00600	3.94300	0
16/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01700	0.02000	0
16/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.27000	0.26300	0
16/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.06400	1.00500	0
16/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.05600	1.99500	0
16/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.05600	2.99300	0
16/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	4.05600	3.99300	0
16/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01200	0.01400	0
16/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.17500	0.17900	0
16/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.82800	0.77700	0
16/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.80700	1.74600	0
16/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.80600	2.74300	0
16/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.80600	3.74300	0
16/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01500	0.01700	0
16/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.22500	0.22500	0
16/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.96800	0.91200	0
16/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.95700	1.89500	0
16/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.95600	2.89300	0
16/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.95600	3.89300	0
16/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01100	0.01300	0
16/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.16100	0.16600	0
16/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.78300	0.73300	0
16/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.75700	1.69600	0
16/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.75600	2.69300	0
16/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.75600	3.69300	0
16/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02800	0.04000	0
16/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.40600	0.47300	0
16/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.25600	2.32000	0
16/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.24600	4.30800	0
16/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.24500	6.30700	0
16/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.24500	8.30700	0
16/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01300	0.01900	0
16/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.27000	0.33200	0
16/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.06000	2.12400	0
16/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.04600	4.10800	0
16/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.04500	6.10700	0
16/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.04500	8.10700	0
16/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02300	0.03400	0
16/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.37000	0.43600	0
16/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.20700	2.27100	0
16/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.19600	4.25800	0
16/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.19500	6.25700	0
16/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.19500	8.25700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00900	0.01200	0
16/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.21500	0.27000	0
16/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.96200	2.02700	0
16/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	3.94600	4.00800	0
16/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	5.94500	6.00700	0
16/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	7.94500	8.00700	0
16/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01000	0.01500	0
16/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.24000	0.30000	0
16/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.01100	2.07600	0
16/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.99600	4.05800	0
16/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.99500	6.05700	0
16/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	7.99500	8.05700	0
16/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01600	0.02300	0
16/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.30200	0.36500	0
16/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.10900	2.17300	0
16/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.09600	4.15800	0
16/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.09500	6.15700	0
16/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.09500	8.15700	0
16/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01900	0.02800	0
16/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.33500	0.40000	0
16/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.15800	2.22200	0
16/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.14600	4.20800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.14500	6.20700	0
16/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.14500	8.20700	0
16/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.10200	0.13700	0
16/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.66800	1.73400	0
16/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.64600	3.70900	0
16/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.64500	5.70700	0
16/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.64500	7.70700	0
16/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00700	0.00900	0
16/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.15200	0.19700	0
16/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.81500	1.88000	0
16/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.79600	3.85800	0
16/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.79500	5.85700	0
16/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.79500	7.85700	0
16/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00800	0.01100	0
16/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.19200	0.24400	0
16/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.91300	1.97800	0
16/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.89600	3.95800	0
16/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.89500	5.95700	0
16/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.89500	7.95700	0
16/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00600	0.00800	0
16/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.13400	0.17500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.76600	1.83200	0
16/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.74600	3.80800	0
16/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.74500	5.80700	0
16/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.74500	7.80700	0
16/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00700	0.01000	0
16/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.17100	0.21900	0
16/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.86400	1.92900	0
16/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.84600	3.90800	0
16/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.84500	5.90700	0
16/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.84500	7.90700	0
16/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.11700	0.15500	0
16/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.06600	0.09100	0
16/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.52200	1.58900	0
16/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.49600	3.55900	0
16/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.49500	5.55700	0
16/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.49500	7.55700	0
16/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.07600	0.10500	0
16/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.57000	1.63700	0
16/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.54600	3.60900	0
16/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.54500	5.60700	0
16/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.54500	7.60700	0
16/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00400	0.00600	0
16/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08900	0.12000	0
16/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.61900	1.68600	0
16/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.59600	3.65900	0
16/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.59500	5.65700	0
16/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.59500	7.65700	0
16/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	7.05010	6.98820	420
16/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.40200	0.39900	0
16/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.25900	0.31800	0
17/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.61380	7.75970	255,340
17/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01400	0.02700	0
17/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.39500	0.52700	0
17/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.36400	1.51000	0
17/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.36400	2.51000	0
17/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.36400	3.51000	0
17/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.62300	0.76400	0
17/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.61400	1.76000	0
17/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.61400	2.76000	0
17/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.61400	3.76000	0
17/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.56400	3.71000	0
17/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.48300	0.62000	0
17/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.46400	1.61000	0
17/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.46400	3.61000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00300	0.00600	0
17/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.96400	2.11000	0
17/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.96400	3.11000	0
17/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.31400	1.46000	0
17/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.31400	2.46000	0
17/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.31400	3.46000	0
17/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.51400	3.66000	0
17/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.01600	0.03200	0
17/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.43800	0.57300	0
17/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.41400	1.56000	0
17/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.41400	2.56000	0
17/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.41400	3.56000	0
17/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.00900	0.01800	0
17/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.31300	0.43800	0
17/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.26400	1.41000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.26400	2.41000	0
17/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.26400	3.41000	0
17/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.01500	1.16000	0
17/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.01400	2.16000	0
17/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.01400	3.16000	0
17/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.23800	0.35300	100
17/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.16400	1.31000	0
17/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.16400	2.31000	0
17/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.16400	3.31000	0
17/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00800	0.01500	0
17/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.27400	0.39500	0
17/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.21400	2.36000	0
17/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.21400	3.36000	0
17/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.11400	1.26000	0
17/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.11400	2.26000	0
17/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.11400	3.26000	0
17/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.06400	1.21000	0
17/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.06400	2.21000	0
17/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.06400	3.21000	0
17/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00300	0.00500	0
17/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.10300	0.17600	1,147
17/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.91500	1.06000	0
17/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.91400	2.06000	0
17/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.91400	3.06000	0
17/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.08700	0.14800	4,010
17/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.86600	1.01100	0
17/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.86400	2.01000	0
17/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.86400	3.01000	0
17/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.57500	0.71600	0
17/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.56400	1.71000	0
17/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.56400	2.71000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.06100	0.10800	9,000
17/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.76800	0.91200	0
17/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.76400	1.91000	0
17/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.76400	2.91000	0
17/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00100	0.00300	0
17/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.71900	0.86200	0
17/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.71400	1.86000	0
17/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.67100	0.81300	0
17/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.66400	1.81000	0
17/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.66400	2.81000	0
17/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.52900	0.66800	0
17/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.51400	1.66000	0
17/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.51400	2.66000	0
17/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.35300	0.48200	0
17/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.21400	1.36000	0
17/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.71400	2.86000	0
17/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.21400	4.36000	0
17/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.96500	1.11000	0
17/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.46400	2.61000	0
17/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.96400	4.11000	0
17/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.20400	0.31400	8,029
17/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	16,483
17/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.17300	0.27600	15,890
17/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.14400	0.24000	238
17/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.12200	0.20700	279

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.05100	0.09100	5,000
17/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.02900	0.05500	5,000
17/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01100	0.02200	0
17/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.04200	0.07700	0
17/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.03500	0.06500	40
17/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02000	0.03800	279
17/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.02400	0.04600	0
17/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00500	0.01100	15,890
17/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00600	0.01300	0
17/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00400	0.00900	0
17/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00400	0.00700	1
17/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00200	0.00400	0
17/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00200	0.00400	0
17/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
17/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
17/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
17/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.01400	4.16000	0
17/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.06400	4.21000	0
17/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.91400	4.06000	0
17/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.07300	0.12700	0
17/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.81700	0.96100	0
17/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.81400	1.96000	0
17/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.81400	2.96000	0
17/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.81400	3.96000	0
17/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.76400	3.91000	0
17/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.71400	3.86000	0
17/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.16400	4.31000	0
17/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.11400	4.26000	0
17/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.86400	4.01000	0
17/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.66400	3.81000	0
17/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.33600	8.19000	0
17/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.13600	5.99000	0
17/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.13600	7.99000	0
17/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.88600	7.74000	0
17/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.83600	7.69000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.28600	8.14000	0
17/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.23600	6.09000	0
17/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.23600	8.09000	0
17/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00300	0.00100	12,000
17/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.25900	0.16700	0
17/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.18600	8.04000	0
17/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	8.08600	7.94000	0
17/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.93600	7.79000	0
17/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.98600	7.84000	0
17/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.38600	3.24000	0
17/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.82600	3.68000	0
17/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.23600	2.09000	0
17/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.68600	4.54000	0
17/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.13600	1.99000	0
17/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.33600	2.19000	0
17/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.43600	2.29000	0
17/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.53600	2.39000	0
17/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.63600	2.49000	0
17/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.73600	2.59000	0
17/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.83600	2.69000	0
17/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.93600	4.79000	0
17/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.88600	1.74000	0
17/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.48600	3.34000	0
17/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.58600	3.44000	0
17/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.68600	3.54000	0
17/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.78600	3.64000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.88600	3.74000	0
17/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.98600	3.84000	0
17/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	6.08600	5.94000	0
17/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.73600	1.59100	0
17/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.23600	3.09000	0
17/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.33600	3.19000	0
17/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.43600	3.29000	0
17/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.53600	3.39000	0
17/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.63600	3.49000	0
17/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.73600	3.59000	0
17/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.83600	3.69000	0
17/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.93600	5.79000	0
17/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.63600	1.49100	0
17/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.13600	2.99000	0
17/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.83600	5.69000	0
17/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.58600	1.44100	0
17/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.08600	2.94000	0
17/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.18600	3.04000	0
17/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.28600	3.14000	0
17/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.78600	5.64000	0
17/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.48700	1.34100	0
17/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.98600	2.84000	0
17/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.68600	5.54000	0
17/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.93600	3.79000	0
17/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	4.03600	3.89000	0
17/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.13600	3.99000	0
17/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.23600	4.09000	0
17/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.33600	6.19000	0
17/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	2.08600	1.94000	0
17/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	4.08600	3.94000	0
17/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.18600	4.04000	0
17/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.28600	6.14000	0
17/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.33600	4.19000	0
17/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.43600	4.29000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.53600	6.39000	0
17/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.18600	2.04000	0
17/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.28600	4.14000	0
17/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.38600	6.24000	0
17/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.98600	1.84000	0
17/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.18600	6.04000	0
17/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.78600	1.64100	0
17/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.68600	1.54100	0
17/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.88600	5.74000	0
17/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.18800	1.04400	0
17/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.88600	2.74000	0
17/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.58600	5.44000	0
17/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.33700	1.19200	0
17/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.03600	2.89000	0
17/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.73600	5.59000	0
17/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.98600	5.84000	0
17/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.23800	1.09300	0
17/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.93600	2.79000	0
17/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.63600	5.49000	0
17/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.38700	1.24200	0
17/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	6.03600	5.89000	0
17/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.13800	0.99400	0
17/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.53600	5.39000	0
17/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.99000	0.84700	0
17/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.68600	2.54000	0
17/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.78600	2.64000	0
17/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.38600	5.24000	0
17/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.94000	0.79900	0
17/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.33600	5.19000	0
17/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.84200	0.70300	0
17/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.23600	5.09000	0
17/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.89100	0.75100	0
17/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.58600	2.44000	0
17/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.28600	5.14000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.51000	0.38600	0
17/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.28600	2.14000	0
17/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.38600	2.24000	0
17/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.48600	2.34000	0
17/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.88600	4.74000	0
17/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.55600	0.42800	0
17/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.42100	0.30500	0
17/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.78600	4.64000	0
17/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.37800	0.26700	0
17/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	2.03600	1.89000	0
17/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.73600	4.59000	0
17/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.69700	0.56200	0
17/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.08600	4.94000	0
17/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.46500	0.34500	0
17/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.83600	4.69000	0
17/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.33700	0.23100	0
17/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.15800	0.09700	0
17/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.83600	1.69000	0
17/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.93600	1.79000	0
17/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.13000	0.08000	220
17/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.10900	0.06600	0
17/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.63600	4.49000	0
17/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.53700	1.39100	0
17/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.09000	0.05400	200
17/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.03600	4.89000	0
17/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	8.03600	7.89000	0
17/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.78600	7.64000	0
17/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.03900	0.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.38600	4.24000	0
17/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01500	0.00800	0
17/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.48600	4.34000	0
17/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.48600	5.34000	0
17/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00700	0.00300	500
17/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00500	0.00200	670
17/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.28700	1.14300	0
17/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00400	0.00200	5,000
17/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.29700	0.19800	0
17/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.01100	0.00600	0
17/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.43700	1.29200	0
17/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.22300	0.13800	100
17/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.18900	0.11600	562
17/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.08900	0.94500	0
17/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.58600	4.44000	0
17/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.43600	5.29000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.06000	0.03500	0
17/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.79400	0.65500	0
17/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.07400	0.04300	0
17/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.04900	0.02800	0
17/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.74500	0.60800	0
17/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.02400	0.01300	5,110
17/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.60200	0.47200	0
17/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.98600	4.84000	0
17/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.48600	6.34000	0
17/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.48600	8.34000	0
17/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.58600	6.44000	0
17/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.58600	8.44000	0
17/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.68600	6.54000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.68600	8.54000	0
17/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.78600	6.64000	0
17/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.78600	8.64000	0
17/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.73600	6.59000	0
17/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.73600	8.59000	0
17/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.93600	6.79000	0
17/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.93600	8.79000	0
17/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.98600	6.84000	0
17/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.98600	8.84000	0
17/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.03900	0.89600	0
17/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.03600	6.89000	0
17/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	9.03600	8.89000	0
17/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.83600	6.69000	0
17/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.83600	8.69000	0
17/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01900	0.01000	0
17/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.53600	4.39000	0
17/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.53600	8.39000	0
17/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.43600	6.29000	0
17/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.43600	8.29000	0
17/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00900	0.00400	9,671
17/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.38600	8.24000	0
17/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.03100	0.01700	0
17/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.65000	0.51700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.63600	6.49000	0
17/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.63600	8.49000	0
17/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.88600	6.74000	0
17/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.88600	8.74000	0
17/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.74690	7.89430	40,661
17/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.14000	0.17500	0
17/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.59700	3.74400	0
17/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.54700	3.69400	0
17/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00700	0.01000	0
17/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00700	0.01000	0
17/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.99900	2.14700	0
17/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.99700	3.14500	0
17/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.47700	0.57900	0
17/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.30900	1.45400	0
17/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.29800	2.44600	0
17/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.29700	3.44400	0
17/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.40700	1.55200	0
17/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.39800	2.54500	0
17/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.39700	3.54400	0
17/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.61000	0.72400	0
17/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.50500	1.65100	0
17/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.49700	3.64400	0
17/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.15900	0.19800	140
17/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.57500	0.68600	0
17/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.45600	1.60100	0
17/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.44800	2.59500	0
17/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.44700	3.59400	0
17/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.13200	0.16500	0
17/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.09300	0.11600	0
17/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.09800	0.12300	0
17/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.06800	1.21100	0
17/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.04900	2.19600	0
17/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.04700	3.19400	0
17/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.12400	0.15500	0
17/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.44800	0.54600	100
17/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.24800	2.39600	0
17/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.24700	3.39400	0
17/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00500	0.00600	0
17/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.11700	0.14600	0
17/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.41900	0.51300	0
17/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.21200	1.35600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.19900	2.34600	0
17/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.19700	3.34400	0
17/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00400	0.00600	0
17/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.11100	0.13800	0
17/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.16400	1.30800	0
17/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.14900	2.29600	0
17/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.14700	3.29400	0
17/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.10400	0.13000	0
17/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.11500	1.25900	0
17/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.09900	2.24600	0
17/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.09700	3.24400	0
17/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.08800	0.10900	0
17/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.29900	0.37200	21,795
17/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.97500	1.11500	0
17/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.95000	2.09700	0
17/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.94700	3.09500	0
17/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.28000	0.34800	450
17/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.93000	1.06700	0
17/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.90000	2.04700	0
17/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.89700	3.04500	0
17/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.07900	0.09800	0
17/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.26300	0.32500	55
17/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.88700	1.02000	0
17/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.85100	1.99700	0
17/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.84700	2.99500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00800	0.01100	0
17/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.68300	0.80400	0
17/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.60300	1.74900	0
17/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.59800	2.74500	0
17/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00900	0.01300	0
17/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06400	0.07900	0
17/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.20400	0.25300	0
17/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.72200	0.84500	0
17/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.65300	1.79900	0
17/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.64800	2.79500	0
17/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.24600	0.30500	0
17/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.84400	0.97500	0
17/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.80100	1.94800	0
17/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.79700	2.94500	0
17/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07500	0.09300	0
17/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.08300	0.10300	0
17/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07100	0.08800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.80200	0.93100	0
17/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.75100	1.89800	0
17/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.05800	0.07100	21,795
17/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.64600	0.76400	0
17/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.55400	1.70000	0
17/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.54800	2.69500	0
17/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05500	0.06800	0
17/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.06700	0.08300	0
17/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.54100	0.64900	0
17/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.26000	1.40500	0
17/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.74700	2.89500	0
17/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.24700	4.39400	0
17/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00300	0.00500	0
17/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.16900	0.21000	0
17/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.02000	1.16300	0
17/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.49800	2.64500	0
17/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.99700	4.14400	0
17/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05200	0.06400	0
17/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.39200	0.48300	390
17/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.50900	0.61300	0
17/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.64700	3.79400	0
17/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.14700	4.29400	0
17/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.09700	4.24400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.74700	3.89400	0
17/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.76200	0.88800	0
17/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.70200	1.84800	0
17/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.69700	2.84500	0
17/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.69700	3.84400	0
17/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00200	21,978
17/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06100	0.07500	21,978
17/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05000	0.06100	0
17/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.36600	0.45300	100
17/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04000	0.04800	0
17/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04300	0.05300	0
17/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.34200	0.42500	600
17/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.03800	0.04600	0
17/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04100	0.05100	0
17/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04500	0.05600	0
17/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.31800	0.39800	33
17/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.19100	0.23800	0
17/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01000	0.01400	0
17/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01200	0.01600	0
17/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.14900	0.18600	1,900
17/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01100	0.01500	0
17/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01300	0.01800	0
17/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.18000	0.22400	135
17/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01400	0.01900	0
17/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01600	0.02200	0
17/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.01900	0.02600	0
17/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02200	0.03000	0
17/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02600	0.03500	0
17/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03000	0.03900	0
17/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03500	0.04200	0
17/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.21700	0.26900	0
17/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
17/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.04700	0.05800	26,596
17/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01500	0.02100	0
17/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.01800	0.02400	0
17/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02100	0.02800	0
17/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.02800	0.03700	0
17/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03200	0.04100	0
17/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03600	0.04400	0
17/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.23100	0.28700	0
17/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02400	0.03200	0
17/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.04700	4.19400	0
17/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.94700	4.09400	0
17/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.79700	3.94400	0
17/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.89700	4.04400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.84700	3.99400	0
17/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.25300	8.10600	0
17/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.15300	6.00600	0
17/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.15300	8.00600	0
17/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.75300	9.60600	0
17/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.10300	5.95600	0
17/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.10300	7.95600	0
17/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.20400	4.05800	0
17/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.20300	6.05600	0
17/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.20300	8.05600	0
17/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.05400	3.90800	0
17/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.05300	5.90600	0
17/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.05300	7.90600	0
17/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.00400	3.85800	0
17/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.00300	5.85600	0
17/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.95300	7.80600	0
17/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.27700	2.13800	0
17/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.48400	0.39300	0
17/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.98900	1.85000	0
17/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.08500	1.94700	0
17/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.18100	2.04300	0
17/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.37400	2.23400	0
17/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.47100	2.33000	0
17/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.56800	2.42700	0
17/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.65400	4.50700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.70000	1.56400	0
17/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.40400	4.25700	0
17/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.52000	0.42500	0
17/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.03800	1.89800	0
17/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.13300	1.99500	0
17/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.22900	2.09100	0
17/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.32500	2.18600	0
17/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.42200	2.28200	0
17/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.51900	2.37800	0
17/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.61700	2.47500	0
17/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.70400	4.55700	0
17/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.63300	0.53000	6
17/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.66600	2.52400	0
17/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.76400	2.62100	0
17/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.85400	4.70700	0
17/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.75200	0.64200	0
17/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.71500	2.57200	0
17/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.81300	2.67000	0
17/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.91200	2.76800	0
17/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.00400	4.85700	0
17/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.59400	0.49400	0
17/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.80400	4.65700	0
17/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.32100	0.25400	0
17/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.74800	1.61200	0
17/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.84400	1.70700	0
17/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.94100	1.80200	0
17/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.29500	0.23100	0
17/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.79600	1.65900	0
17/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.89300	1.75400	0
17/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.45400	4.30700	0
17/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.26900	0.20900	0
17/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.65300	1.51700	0
17/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.46400	1.33100	0
17/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.15400	4.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.50400	4.35700	0
17/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.85300	7.70600	0
17/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06500	0.04400	0
17/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.30300	6.15600	0
17/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.30300	8.15600	0
17/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.35300	8.20600	0
17/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.90300	7.75600	0
17/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.35300	6.20600	0
17/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.16200	0.11900	0
17/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.24500	0.18900	130
17/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.60500	1.47000	0
17/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02300	0.01900	0
17/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.67200	0.56600	0
17/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.50600	3.36100	0
17/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.50300	6.35600	0
17/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.00300	7.85600	0
17/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01300	0.01100	0
17/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.25800	3.11300	0
17/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.75400	4.60700	0
17/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.25300	6.10600	0
17/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.75300	7.60600	0
17/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.14400	0.10500	0
17/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.37000	1.23900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.55800	1.42400	0
17/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.10400	3.95800	0
17/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.09900	0.07000	0
17/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.51100	1.37700	0
17/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.45700	3.31100	0
17/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.45300	5.30700	0
17/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05500	0.03700	0
17/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.32400	1.19400	0
17/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.25400	4.10700	0
17/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.25300	5.10700	0
17/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.18600	1.05900	0
17/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.27800	1.14900	0
17/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.60600	3.46000	0
17/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.60400	4.45700	0
17/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.60300	5.45600	0
17/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04700	0.03100	0
17/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.44900	0.36100	0
17/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.70500	3.55900	0
17/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.70300	5.55600	0
17/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00600	0.00500	0
17/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07500	0.05100	200
17/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.55700	0.45900	0
17/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.41700	1.28500	0
17/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.86200	2.71900	0
17/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.85500	3.70900	0
17/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.85300	5.70600	0
17/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.08600	0.06000	0
17/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.90500	3.75800	0
17/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.90400	4.75700	0
17/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.90300	5.75600	0
17/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.96100	2.81700	0
17/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.95500	3.80800	0
17/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.95400	4.80700	0
17/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.95300	5.80600	0
17/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.75500	3.60900	0
17/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.75300	5.60600	0
17/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.04000	0.02600	0
17/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.41600	0.33100	0
17/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.23200	1.10400	0
17/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.65600	3.51000	0
17/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.65300	5.50600	0
17/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.03300	0.02300	0
17/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.38300	0.30400	430
17/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02800	0.02100	0
17/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.35200	0.27800	200
17/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.14100	1.01500	0
17/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.55600	3.41000	0
17/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.55400	4.40700	0
17/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.55300	5.40600	0
17/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01800	0.01500	0
17/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.00700	0.88600	0
17/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.40700	3.26100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.40300	5.25700	0
17/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01700	0.01400	0
17/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.96400	0.84400	0
17/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.35700	3.21200	0
17/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.35400	4.20700	0
17/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.35300	5.20700	0
17/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01500	0.01200	0
17/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.22200	0.16900	0
17/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.92000	0.80200	0
17/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.30800	3.16200	0
17/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.30400	4.15700	0
17/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.30300	5.15700	0
17/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.20100	0.15200	0
17/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.87700	0.76100	0
17/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.02100	0.01700	0
17/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.05100	0.92900	0
17/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.75300	6.60600	0
17/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.80500	3.65900	0
17/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.80300	6.65600	0
17/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.85300	6.70600	0
17/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.09600	0.97200	0
17/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.83500	0.72100	0
17/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00900	0.00700	0
17/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.12800	0.09200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.71200	0.60400	0
17/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.05400	4.90700	0
17/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.55300	6.40600	0
17/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.11300	0.08000	0
17/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.50300	8.35600	0
17/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.01000	0.00800	0
17/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.60300	6.45600	0
17/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.60300	8.45600	0
17/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01200	0.01000	0
17/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.18000	0.13500	0
17/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.70300	6.55600	0
17/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.70300	8.55600	0
17/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.80300	8.65600	0
17/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.75300	8.60600	0
17/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.95300	6.80600	0
17/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.95300	8.80600	0
17/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.01000	2.86600	0
17/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.00300	6.85600	0
17/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.00300	8.85600	0
17/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.06000	2.91600	0
17/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.05300	6.90600	0
17/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.05300	8.90600	0
17/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.85300	8.70600	0
17/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.55300	8.40600	0
17/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.45300	6.30600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.45300	8.30600	0
17/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.40300	6.25600	0
17/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.40300	8.25600	0
17/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.79300	0.68100	0
17/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.87890	8.02780	6,847
17/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03100	0.03500	0
17/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.09800	0.11300	0
17/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.09500	1.23200	0
17/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.03700	2.18500	0
17/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.03100	3.17900	0
17/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.02900	4.17800	0
17/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03100	0.03600	0
17/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.10100	0.11700	0
17/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.47800	0.56100	0
17/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.13900	1.27700	0
17/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.08700	2.23500	0
17/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.08100	3.22900	0
17/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.07900	4.22800	0
17/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.45500	0.53500	509
17/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03000	0.03400	0
17/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.09500	0.11000	0
17/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.43500	0.51100	0
17/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.05400	1.18700	0
17/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.98800	2.13600	0
17/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.98100	3.13000	0
17/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.97900	4.12800	0
17/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02800	0.03400	0
17/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09200	0.10700	0
17/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.41700	0.48700	0
17/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.01400	1.14300	0
17/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.93900	2.08600	0
17/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.93100	3.08000	0
17/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.92900	4.07800	0
17/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00700	0.00900	0
17/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02700	0.03200	0
17/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.08600	0.10000	0
17/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.38100	0.44500	0
17/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.93600	1.05800	0
17/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.84200	1.98800	0
17/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.83100	2.98000	0
17/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.82900	3.97800	0
17/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00600	0.00900	0
17/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02600	0.03100	0
17/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08300	0.09700	0
17/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.36500	0.42600	0
17/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.89900	1.01900	0
17/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.79400	1.93900	0
17/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.78200	2.93000	0
17/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.77900	3.92800	0
17/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00600	0.00800	0
17/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02500	0.03000	0
17/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08000	0.09300	0
17/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.34900	0.40800	0
17/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.86200	0.98000	0
17/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.74500	1.89100	0
17/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.73200	2.88000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.72900	3.87800	0
17/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02200	0.02700	0
17/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07200	0.08500	0
17/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.75800	0.86800	0
17/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.60200	1.74600	0
17/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.58300	2.73100	0
17/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.58000	3.72900	0
17/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02300	0.02800	0
17/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07500	0.08700	0
17/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.32000	0.37500	0
17/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.79200	0.90500	0
17/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.64900	1.79400	0
17/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.63200	2.78100	0
17/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.63000	3.77800	0
17/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00600	0
17/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02100	0.02500	0
17/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.06800	0.07900	0
17/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.28200	0.33000	585
17/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.69400	0.79900	0
17/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.50700	1.65000	0
17/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.48300	2.63200	0
17/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.48000	3.62900	0
17/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.30700	0.35900	0
17/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03300	0.03800	0
17/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.10800	0.12500	0
17/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.52600	0.61400	0
17/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.22900	1.36800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.18600	2.33400	0
17/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.18000	3.32900	0
17/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.17900	4.32800	0
17/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03200	0.03700	0
17/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.10500	0.12100	0
17/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.50200	0.58700	0
17/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.18400	1.32200	0
17/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.13600	2.28400	0
17/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.13000	3.27900	0
17/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.12900	4.27800	0
17/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00700	0.01000	0
17/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02800	0.03300	0
17/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.08900	0.10400	0
17/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.39800	0.46500	0
17/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.97500	1.09900	0
17/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.89100	2.03700	0
17/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.88100	3.03000	0
17/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.87900	4.02800	0
17/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00600	0.00800	0
17/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02400	0.02900	0
17/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.07700	0.09000	0
17/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.33500	0.39100	0
17/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.82700	0.94200	0
17/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.69700	1.84200	0
17/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.68200	2.83100	0
17/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.68000	3.82800	0
17/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02200	0.02600	0
17/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07000	0.08200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.29400	0.34400	3,000
17/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.72600	0.83300	0
17/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.55400	1.69800	0
17/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.53300	2.68100	0
17/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.53000	3.67900	0
17/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.14000	0.16300	0
17/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.15600	0.18200	0
17/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.24900	0.29100	500
17/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.17500	0.20400	0
17/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.22000	0.25800	3,000
17/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.16200	0.18900	0
17/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.38300	1.26100	0
17/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.29600	1.17600	0
17/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.04100	0.93000	0
17/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.42700	1.30400	0
17/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.92000	0.81300	0
17/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.56100	1.43500	0
17/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02500	0.02000	0
17/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.19700	0.15500	0
17/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.76500	0.66600	0
17/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.54100	2.40400	0
17/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.49300	4.34800	0
17/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.47600	6.32900	0
17/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.47200	8.32300	0
17/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01800	0.01400	0
17/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.14800	0.11400	0
17/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.65600	0.56300	0
17/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.39800	2.26200	0
17/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.34500	4.20100	0
17/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.32700	6.18000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.32200	8.17300	0
17/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01200	0.00900	0
17/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.09600	0.07100	0
17/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.51900	0.43700	0
17/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.21000	2.07600	0
17/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.14900	4.00500	0
17/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.12800	5.98200	0
17/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.12200	7.97300	0
17/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.05500	0.04400	0
17/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.37300	0.30900	0
17/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.97600	1.84300	0
17/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.90300	3.75900	0
17/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.88000	5.73300	0
17/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.87200	7.72300	0
17/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.05000	0.04000	0
17/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.34700	0.28600	0
17/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.92900	1.79700	0
17/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.85400	3.71000	0
17/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.83000	5.68300	0
17/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.82200	7.67300	0
17/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.72800	0.63100	0
17/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02800	0.02200	0
17/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.21500	0.17100	0
17/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.80300	0.70200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.58900	2.45100	0
17/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.54200	4.39700	0
17/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.52600	6.37800	0
17/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.52200	8.37300	0
17/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.02000	0.01600	0
17/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.16300	0.12700	0
17/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.69100	0.59700	0
17/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.44600	2.30900	0
17/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.39400	4.25000	0
17/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.37600	6.22900	0
17/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.37200	8.22300	0
17/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02300	0.01800	0
17/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.17900	0.14000	0
17/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.49300	2.35700	0
17/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.44300	4.29900	0
17/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.42600	6.27900	0
17/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.42200	8.27300	0
17/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01600	0.01300	0
17/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.13300	0.10200	0
17/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.62000	0.53000	0
17/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.35100	2.21500	0
17/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.29600	4.15200	0
17/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.27700	6.13000	0
17/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.27200	8.12300	0
17/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01500	0.01100	0
17/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.12000	0.09100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.58600	0.49800	0
17/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.30400	2.16900	0
17/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.24700	4.10300	0
17/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.22700	6.08100	0
17/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.22200	8.07300	0
17/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01300	0.01000	0
17/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.10700	0.08000	0
17/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.55200	0.46700	0
17/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.25700	2.12200	0
17/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.19800	4.05400	0
17/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.17800	6.03100	0
17/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.17200	8.02300	0
17/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.01000	0.00800	0
17/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08500	0.06500	0
17/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.48800	0.40900	0
17/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.16300	2.02900	0
17/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.09900	3.95600	0
17/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.07900	5.93200	0
17/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.07200	7.92300	0
17/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07500	0.05900	0
17/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.45600	0.38300	0
17/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.11600	1.98200	0
17/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.05100	3.90600	0
17/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.02900	5.88200	0
17/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.02200	7.87300	0
17/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.42600	0.35700	0
17/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.06000	0.04900	0
17/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.39900	0.33300	0
17/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.02200	1.88900	0
17/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.95200	3.80800	0
17/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.93000	5.78300	0
17/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.92200	7.77300	0
17/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06600	0.05400	0
17/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.06900	1.93500	0
17/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.00200	3.85700	0
17/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.97900	5.83200	0
17/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.97200	7.82300	0
17/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.01060	8.16040	663
17/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01400	0.01600	0
17/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03100	0.03500	0
17/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06800	0.07600	0
17/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.16700	0.18800	0
17/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.57200	0.65200	0
17/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.17300	1.30300	0
17/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.07600	2.22400	0
17/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.06600	3.21500	0
17/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.06200	4.21100	0
17/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.37700	0.42900	0
17/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01300	0.01600	0
17/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03100	0.03500	0
17/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06600	0.07400	0
17/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.16300	0.18400	300
17/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.13300	1.26100	0
17/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.02700	2.17500	0
17/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.01600	3.16500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.01200	4.16100	0
17/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01300	0.01500	0
17/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03000	0.03400	0
17/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06500	0.07300	0
17/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.15900	0.17900	0
17/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.53200	0.60600	0
17/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.09600	1.22000	0
17/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.97900	2.12600	0
17/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.96700	3.11600	0
17/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.96200	4.11100	0
17/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01300	0.01500	0
17/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02900	0.03300	0
17/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06400	0.07200	0
17/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.15500	0.17500	0
17/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.51400	0.58400	0
17/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.05900	1.18000	0
17/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.93100	2.07700	0
17/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.91700	3.06600	0
17/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.91200	4.06100	0
17/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.55100	0.62800	0
17/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02900	0.03300	0
17/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06200	0.07000	0
17/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.15100	0.17100	0
17/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.49600	0.56300	4,400
17/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.02400	1.14000	0
17/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.88400	2.02700	0
17/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.86700	3.01700	0
17/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.86200	4.01200	0
17/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02800	0.03200	0
17/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06100	0.06900	0
17/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.14700	0.16600	0
17/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.47900	0.54400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.98900	1.10300	0
17/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.83600	1.98000	0
17/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.81800	2.96700	0
17/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.81200	3.96200	0
17/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01200	0.01400	0
17/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02700	0.03200	0
17/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.05900	0.06700	0
17/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.25100	0.28400	0
17/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.20600	0.23300	0
17/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.09700	0.10900	0
17/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.27500	0.31100	0
17/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.96100	5.11000	0
17/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.26600	0.30200	330
17/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.21200	0.23900	0
17/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.13600	0.15400	0
17/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.43200	0.49100	0
17/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.89000	0.99700	0
17/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.69600	1.83800	0
17/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.66900	2.81800	0
17/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.66300	3.81200	0
17/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01900	0.02300	0
17/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04300	0.04800	0
17/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.14300	0.16200	0
17/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.46300	0.52500	0
17/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.95500	1.06700	0
17/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.78900	1.93200	0
17/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.76800	2.91700	0
17/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.76200	3.91200	0
17/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01000	0.01300	0
17/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02500	0.02900	0
17/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05500	0.06200	0
17/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.12900	0.14600	0
17/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.40400	0.45900	0
17/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.82900	0.93100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.60500	1.74500	0
17/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.57000	2.71900	0
17/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.56300	3.71300	0
17/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01100	0.01300	0
17/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02600	0.03000	0
17/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05600	0.06300	0
17/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.13200	0.15000	0
17/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.41700	0.47400	0
17/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.85900	0.96400	0
17/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.65000	1.79100	0
17/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.61900	2.76800	0
17/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.61300	3.76200	0
17/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.36500	0.41500	117
17/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01000	0.01200	0
17/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02500	0.02800	0
17/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05300	0.06000	0
17/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.12600	0.14200	0
17/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.39000	0.44300	0
17/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.79900	0.89900	0
17/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.56000	1.69900	0
17/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.52000	2.66900	0
17/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.51300	3.66300	0
17/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.44700	0.50800	0
17/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01400	0.01700	0
17/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03200	0.03600	0
17/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07000	0.07800	0
17/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.17600	0.19800	0
17/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.61700	0.70100	0
17/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.25500	1.38700	0
17/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.17400	2.32300	0
17/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.16500	3.31400	0
17/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.16100	4.31100	0
17/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01400	0.01600	0
17/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03200	0.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.06900	0.07700	0
17/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.17200	0.19300	0
17/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.59400	0.67600	0
17/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.21400	1.34500	0
17/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.12500	2.27400	0
17/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.11600	3.26500	0
17/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.11100	4.26100	0
17/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01100	0.01400	0
17/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02700	0.03100	0
17/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05800	0.06600	0
17/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.13900	0.15800	0
17/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.92200	1.03200	0
17/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.74300	1.88500	0
17/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.71900	2.86800	0
17/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.71300	3.86200	0
17/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01100	0.01300	0
17/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02600	0.03000	0
17/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05700	0.06400	0
17/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.39600	4.25400	0
17/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.36500	6.22000	0
17/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.35000	8.20300	0
17/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.03200	0.02500	0
17/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.21100	0.17200	0
17/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.42800	2.29800	0
17/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.34700	4.20600	0
17/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.31600	6.17100	0
17/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.30000	8.15400	0
17/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
17/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10300	0.08500	0
17/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.48300	0.41600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.06100	1.93300	0
17/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.95800	3.81700	0
17/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.92100	5.77600	0
17/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.90300	7.75600	0
17/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
17/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09400	0.07700	0
17/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.45600	0.39100	0
17/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.01500	1.88800	0
17/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.90900	3.76800	0
17/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.87100	5.72600	0
17/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.85300	7.70700	0
17/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.73600	0.64800	0
17/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
17/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04900	0.03900	0
17/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.28800	0.23900	0
17/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.87900	0.78300	0
17/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.61500	2.48200	0
17/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.54200	4.40000	0
17/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.51400	6.36800	0
17/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.49900	8.35200	0
17/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.95400	0.85500	0
17/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03900	0.03100	0
17/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.24800	0.20400	0
17/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.80600	0.71400	0
17/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.52100	2.39000	0
17/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.44500	4.30300	0
17/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.41500	6.27000	0
17/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.40000	8.25300	0
17/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
17/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.04400	0.03500	0
17/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.26800	0.22100	0
17/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.84300	0.74900	0
17/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.56800	2.43600	0
17/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.49400	4.35200	0
17/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.46400	6.31900	0
17/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.44900	8.30300	0
17/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02800	0.02200	0
17/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.19400	0.15700	0
17/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.70200	0.61500	0
17/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.38200	2.25200	0
17/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.08200	4.93800	0
17/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.05800	6.91300	0
17/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03500	0.02800	0
17/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.22900	0.18700	0
17/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.77100	0.68100	0
17/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.47500	2.34400	0
17/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.70100	1.57900	0
17/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.35500	1.24200	0
17/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.31400	1.20100	0
17/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.13600	2.99900	0
17/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.74500	1.62300	0
17/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.44000	1.32400	0
17/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.29800	4.15700	0
17/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.26600	6.12200	0
17/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.25100	8.10400	0
17/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02500	0.02000	0
17/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.17800	0.14300	0
17/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.66800	0.58400	0
17/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.33600	2.20600	0
17/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.25000	4.10900	0
17/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.21700	6.07200	0
17/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.20100	8.05500	0
17/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
17/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02300	0.01700	0
17/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.16300	0.13000	0
17/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.63500	0.55300	0
17/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.29000	2.16100	0
17/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.20100	4.06000	0
17/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.16800	6.02300	0
17/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.15100	8.00500	0
17/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.54000	0.46800	0
17/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.02000	0.01700	0
17/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.14800	0.12000	0
17/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.60300	0.52400	0
17/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.24400	2.11500	0
17/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.15300	4.01200	0
17/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.11800	5.97300	0
17/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.10200	7.95500	0
17/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01800	0.01600	0
17/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.13500	0.11000	0
17/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.57100	0.49600	0
17/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.19800	2.06900	0
17/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.10400	3.96300	0
17/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.06900	5.92400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.05200	7.90500	0
17/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01600	0.01500	0
17/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.12200	0.10100	0
17/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.15200	2.02400	0
17/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.05500	3.91400	0
17/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.02000	5.87500	0
17/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.00200	7.85600	0
17/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.91600	0.81900	0
17/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01500	0.01400	0
17/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.11200	0.09300	0
17/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.51100	0.44200	0
17/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.10600	1.97800	0
17/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.00700	3.86600	0
17/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.97000	5.82500	0
17/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.95300	7.80600	0
17/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.00700	12.13460	12,402
17/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.01200	0.01800	0
17/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.17500	0.25800	0
17/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.01200	1.13800	0
17/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.00700	2.13500	0
17/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00800	0.01200	0
17/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.11900	0.17100	0
17/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.86600	0.99000	0
17/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.85700	1.98500	0
17/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00900	0.01400	0
17/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.13500	0.19800	0
17/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.91400	1.03900	0
17/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.90700	2.03500	0
17/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.85700	2.98500	0
17/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.06900	0.10300	0
17/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.67600	0.79700	0
17/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.65800	1.78500	0
17/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.65700	2.78500	0
17/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00700	0.01100	0
17/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.10400	0.15100	0
17/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.81800	0.94100	0
17/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.80700	1.93500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.80700	2.93500	0
17/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00600	0.00900	0
17/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.09100	0.13300	0
17/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.77000	0.89300	0
17/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.75700	1.88500	0
17/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.75700	2.88500	0
17/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00400	0.00600	0
17/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.06000	0.09000	0
17/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.63000	0.75000	0
17/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.60800	1.73500	0
17/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.60700	2.73500	0
17/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.01000	0.01600	0
17/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.15400	0.22700	0
17/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.96300	1.08900	0
17/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.95700	2.08500	0
17/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00400	0.00600	0
17/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.05200	0.07900	0
17/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.58500	0.70300	0
17/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.55800	1.68500	0
17/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.55700	2.68500	0
17/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00500	0.00800	0
17/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.07900	0.11700	0
17/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.72300	0.84500	0
17/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.70800	1.83500	0
17/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.70700	2.83500	0
17/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.01500	0.02300	11,630
17/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.23400	0.32600	0
17/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.11000	1.23700	0
17/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.10700	2.23500	0
17/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00200	0.00400	0
17/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.03000	0.04600	0
17/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.41400	0.52400	0
17/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.35900	1.48600	0
17/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.35700	2.48500	0
17/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.02300	0.03500	0
17/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.33700	0.44100	0
17/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.25900	1.38600	0
17/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.25700	2.38500	0
17/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.03900	0.06000	0
17/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.49700	0.61200	0
17/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.45800	1.58600	0
17/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.45700	2.58500	0
17/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.01700	0.02700	0
17/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.26600	0.36300	0
17/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.16000	1.28700	0
17/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.15700	2.28500	0
17/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.01300	0.02000	0
17/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.20300	0.29100	0
17/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.06100	1.18800	0
17/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.05700	2.18500	0
17/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.02000	0.03100	0
17/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.30000	0.40100	0
17/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.20900	1.33700	0
17/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.20700	2.33500	0
17/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00100	11,630
17/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.02600	0.04000	0
17/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.37500	0.48200	0
17/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.30900	1.43600	0
17/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.30700	2.43500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.03400	0.05300	0
17/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.45500	0.56800	0
17/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.40800	1.53600	0
17/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.40700	2.53500	0
17/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.04500	0.06900	0
17/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.54100	0.65700	0
17/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.50800	1.63500	0
17/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.50700	2.63500	0
17/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00300	0.00500	0
17/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.40700	3.53500	0
17/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.50700	3.63500	0
17/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.45700	3.58500	0
17/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.20700	3.33500	0
17/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.10700	3.23500	0
17/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.15700	3.28500	0
17/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.05700	3.18500	0
17/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.90700	3.03500	0
17/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.25700	3.38500	0
17/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.30700	3.43500	0
17/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.60700	3.73500	0
17/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.95700	3.08500	0
17/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.65700	3.78500	0
17/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.05700	4.18500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.00700	3.13500	0
17/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.00700	4.13500	0
17/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.15700	4.28500	0
17/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.95700	4.08500	0
17/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.35700	3.48500	0
17/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.85700	3.98500	0
17/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.80700	3.93500	0
17/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.55700	3.68500	0
17/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.14300	7.01500	0
17/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.14300	9.01500	0
17/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.09300	2.96500	0
17/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.09300	4.96500	0
17/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.09300	6.96500	0
17/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.09300	8.96500	0
17/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.94300	6.81500	0
17/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.94300	8.81500	0
17/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.84300	6.71500	0
17/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.84300	8.71500	0
17/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.89300	6.76500	0
17/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.89300	8.76500	0
17/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.79300	6.66500	0
17/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.79300	8.66500	0
17/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.54300	6.41500	0
17/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.54300	8.41500	0
17/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.49300	6.36500	0
17/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.49300	8.36500	0
17/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.59300	6.46500	0
17/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.59300	8.46500	0
17/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.49600	1.37000	0
17/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03400	0.02200	0
17/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.53800	0.43400	0
17/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.49400	2.36600	0
17/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.49300	3.36500	0
17/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.49300	4.36500	0
17/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.49300	5.36500	0
17/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.04800	0.03300	0
17/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.62700	0.51800	0
17/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.59600	1.46900	0
17/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.59300	2.46600	0
17/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.59300	3.46500	0
17/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.59300	4.46500	0
17/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.59300	5.46500	0
17/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.06800	0.04700	0
17/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.71900	0.60500	0
17/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.69500	1.56800	0
17/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.69300	2.56600	0
17/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.69300	3.56500	0
17/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.69300	4.56500	0
17/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.69300	5.56500	0
17/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09300	0.06600	0
17/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.81300	0.69600	0
17/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.79500	1.66800	0
17/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.79300	2.66500	0
17/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.79300	3.66500	0
17/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.79300	4.66500	0
17/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.79300	5.66500	0
17/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.14600	0.10600	0
17/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.95600	0.83500	0
17/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.94400	1.81700	0
17/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.94300	2.81500	0
17/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.94300	3.81500	0
17/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.94300	4.81500	0
17/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.94300	5.81500	0
17/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.10900	0.07800	0
17/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.86000	0.74200	0
17/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.84500	1.71700	0
17/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.84300	2.71500	0
17/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.84300	3.71500	0
17/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.84300	4.71500	0
17/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.84300	5.71500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.04000	0.02700	0
17/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.58200	0.47500	0
17/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.54600	1.41900	0
17/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.54400	2.41600	0
17/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.54300	3.41500	0
17/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.54300	4.41500	0
17/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.54300	5.41500	0
17/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.08000	0.05600	0
17/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.76600	0.65000	0
17/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.74500	1.61800	0
17/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.74300	2.61600	0
17/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.74300	3.61500	0
17/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.74300	4.61500	0
17/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.74300	5.61500	0
17/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05700	0.03900	0
17/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.67300	0.56100	0
17/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.64500	1.51900	0
17/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.64300	2.51600	0
17/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.64300	3.51500	0
17/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.64300	4.51500	0
17/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.64300	5.51500	0
17/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.12700	0.09100	0
17/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.90800	0.78800	0
17/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.89400	1.76700	0
17/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.89300	2.76500	0
17/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.89300	3.76500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.89300	4.76500	0
17/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.89300	5.76500	0
17/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.04400	1.91600	0
17/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01600	0.01000	0
17/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.37200	0.28200	0
17/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.29800	1.17300	0
17/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.29400	2.16600	0
17/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.29300	3.16500	0
17/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.29300	4.16500	0
17/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.29300	5.16500	0
17/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.29300	7.16500	0
17/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.29300	9.16500	0
17/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02800	0.01800	0
17/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.49500	0.39400	0
17/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.44700	1.32100	0
17/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.44300	3.31500	0
17/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.44300	5.31500	0
17/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.44300	7.31500	0
17/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.44300	9.31500	0
17/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.54300	7.41500	0
17/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.54300	9.41500	0
17/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.59300	7.46500	0
17/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.59300	9.46500	0
17/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.74300	7.61500	0
17/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.74300	9.61500	0
17/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.84300	7.71500	0
17/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.84300	9.71500	0
17/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.89300	7.76500	0
17/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.89300	9.76500	0
17/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.94300	7.81500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.94300	9.81500	0
17/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00600	0.00400	0
17/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.19700	0.14200	0
17/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.05300	0.93100	0
17/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.04300	3.91500	0
17/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.04300	5.91500	0
17/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.04300	7.91500	0
17/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.04300	9.91500	0
17/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.79300	7.66500	0
17/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.79300	9.66500	0
17/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.64300	7.51500	0
17/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.64300	9.51500	0
17/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02300	0.01500	0
17/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.45300	0.35500	0
17/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.39700	1.27100	0
17/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.39300	3.26500	0
17/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.39300	5.26500	0
17/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.39300	7.26500	0
17/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.39300	9.26500	0
17/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01300	0.00800	0
17/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.33400	0.24800	0
17/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.24900	1.12400	0
17/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.24300	3.11500	0
17/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.24300	5.11500	0
17/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.24300	7.11500	0
17/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.24300	9.11500	0
17/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01100	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.29700	0.21600	0
17/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.20000	1.07600	0
17/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.19300	3.06500	0
17/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.19300	5.06500	0
17/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.19300	7.06500	0
17/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.19300	9.06500	0
17/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01900	0.01200	0
17/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.41200	0.31800	0
17/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.34800	1.22200	0
17/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.34300	3.21500	0
17/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.34300	5.21500	0
17/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.34300	7.21500	0
17/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.34300	9.21500	0
17/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.49300	7.36500	0
17/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.49300	9.36500	0
17/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00700	0.00400	0
17/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.22800	0.16300	0
17/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.10200	0.97900	0
17/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.09400	1.96600	0
17/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.09300	3.96500	0
17/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.09300	5.96500	0
17/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.09300	7.96500	0
17/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.09300	9.96500	0
17/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00900	0.00500	0
17/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.26200	0.18600	0
17/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.15100	1.02700	0
17/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.14400	2.01600	0
17/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.14300	4.01500	0
17/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.14300	6.01500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.14300	8.01500	0
17/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.14300	10.01500	0
17/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00500	0.00300	0
17/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.16800	0.12300	0
17/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.00500	0.88300	0
17/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.99400	1.86700	0
17/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.99300	3.86500	0
17/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.99300	5.86500	0
17/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.99300	7.86500	0
17/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.99300	9.86500	0
17/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.69300	6.56500	0
17/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.69300	8.56500	0
17/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.44400	2.31600	0
17/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.44300	4.31500	0
17/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.44300	6.31500	0
17/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.44300	8.31500	0
17/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.19400	2.06600	0
17/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.19300	4.06500	0
17/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.19300	6.06500	0
17/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.19300	8.06500	0
17/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.64300	6.51500	0
17/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.64300	8.51500	0
17/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.34400	2.21600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.34300	4.21500	0
17/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.34300	6.21500	0
17/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.34300	8.21500	0
17/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.04300	2.91500	0
17/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.04300	4.91500	0
17/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.04300	6.91500	0
17/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.04300	8.91500	0
17/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.14300	3.01500	0
17/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.74300	6.61500	0
17/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.74300	8.61500	0
17/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.39400	2.26600	0
17/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.39300	4.26500	0
17/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.39300	6.26500	0
17/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.39300	8.26500	0
17/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.14300	5.01500	0
17/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.20880	12.33660	13,348
17/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.02200	0.02600	0
17/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.02500	0.02900	0
17/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.12700	0.14500	0
17/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.29500	0.33700	0
17/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.63500	1.75900	0
17/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.61500	2.74200	0
17/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.33800	0.38700	8,032
17/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.88200	0.98400	0
17/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.77900	1.90400	0
17/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.76400	2.89100	0
17/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02100	0.02500	0
17/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.40700	0.47100	0
17/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.03900	1.15300	0
17/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.97300	2.09900	0
17/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.99800	1.10800	0
17/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.92400	2.05000	0
17/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.08400	0.09400	0
17/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.17500	0.19900	0
17/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.42700	0.49600	0
17/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.08000	1.19800	0
17/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.02200	2.14800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01800	0.02100	0
17/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.02000	0.02400	0
17/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.02300	0.02700	0
17/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.64200	0.72900	0
17/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.44600	1.56800	0
17/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.41700	2.54400	0
17/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.12300	0.13900	0
17/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.73900	0.83300	0
17/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.58700	1.71100	0
17/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00700	0.00900	0
17/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01900	0.02200	0
17/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.04100	0.04800	0
17/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.13200	0.15000	0
17/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.30800	0.35300	0
17/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.80900	0.90700	0
17/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.68300	1.80700	0
17/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.66400	2.79200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.08000	0.09100	0
17/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01100	0.01400	0
17/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02600	0.03100	0
17/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.47500	0.54800	0
17/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.16900	1.28800	0
17/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.20700	0.23600	0
17/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.52700	0.60500	0
17/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.26000	1.38000	0
17/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.21900	2.34600	0
17/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00600	0.00800	0
17/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01700	0.02000	0
17/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.03600	0.04200	0
17/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.11800	0.13400	0
17/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.26900	0.30800	0
17/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.70600	0.79800	0
17/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.54000	1.66300	0
17/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.51600	2.64300	0
17/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.61200	0.69700	0
17/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.39900	1.52100	0
17/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.36700	2.49400	0
17/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01100	0.01300	0
17/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.18200	0.20800	0
17/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.45000	0.52200	0
17/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.07100	2.19800	0
17/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02700	0.03200	0
17/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.09200	0.10400	0
17/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.19800	0.22600	0
17/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.50000	0.57600	28

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.21400	1.33400	0
17/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.17000	2.29600	0
17/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00500	0.00600	0
17/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01300	0.01700	0
17/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.03000	0.03500	0
17/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.21600	0.24700	0
17/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.55400	0.63400	0
17/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.30600	1.42700	0
17/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.26800	2.39500	0
17/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.22600	0.25800	0
17/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.58200	0.66500	0
17/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.31800	2.44500	0
17/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00600	0.00700	0
17/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01600	0.02000	0
17/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.03500	0.04100	0
17/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.25700	0.29400	0
17/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.67400	0.76300	0
17/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.49300	1.61500	0
17/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.46600	2.59300	0
17/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.11400	0.12900	0
17/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00800	0.00900	0
17/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.02000	0.02300	0
17/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.04200	0.05000	0
17/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.14300	0.16300	0
17/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.01000	0.01200	0
17/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.02400	0.02800	0
17/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.05200	0.06100	0
17/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.16800	0.19100	0
17/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.95900	1.06400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.87600	2.00100	0
17/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.86300	2.99100	0
17/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00500	0.00600	0
17/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01400	0.01700	0
17/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.07000	0.08200	8,032
17/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.92000	1.02400	0
17/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.82700	1.95200	0
17/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01300	0.01600	0
17/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02900	0.03400	0
17/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.06400	0.07500	0
17/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.13700	0.15600	0
17/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.32300	0.36900	0
17/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.84500	0.94500	0
17/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.73100	1.85500	0
17/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.71400	2.84100	0
17/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.03100	0.03600	0
17/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.10200	0.11600	0
17/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.35400	0.40500	0
17/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.35200	1.47400	0
17/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.81300	2.94100	0
17/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.30900	4.43700	0
17/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.09500	0.10800	0
17/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.04400	0.05200	0
17/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.26100	3.38900	0
17/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.06200	3.19000	0
17/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.91300	3.04000	0
17/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.96300	3.09000	0
17/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.06200	0.07200	0
17/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.66000	3.78800	0
17/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.01200	3.14000	0
17/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.01000	4.13700	0
17/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.15900	4.28700	0
17/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.96000	4.08700	0
17/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.04800	0.05600	0
17/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.36100	3.48900	0
17/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.05700	0.06600	0
17/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.56100	3.68800	0
17/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.86000	3.98800	0
17/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.81000	3.93800	0
17/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.04600	0.05400	0
17/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.31100	3.43900	0
17/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00600	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.02500	0.03000	0
17/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.08600	0.09700	0
17/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.28200	0.32200	0
17/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.12400	1.24300	0
17/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.56500	2.69200	0
17/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.06000	4.18700	0
17/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01800	0.02200	0
17/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.05900	0.06900	0
17/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.19000	0.21700	0
17/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.77300	0.86900	0
17/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.12000	2.24700	0
17/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.61100	3.73800	0
17/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00600	0.00700	0
17/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01500	0.01900	0
17/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.03300	0.03900	0
17/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.07700	0.08800	0
17/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.11000	0.12400	0
17/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.16100	0.18400	0
17/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.24600	0.28200	0
17/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.38900	0.44700	0
17/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.08900	0.10100	0
17/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01500	0.01800	0
17/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.03200	0.03800	0
17/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.10600	0.12000	0
17/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.15500	0.17600	0
17/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.23600	0.26900	0
17/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.37100	0.42400	0
17/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.09900	0.11200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00500	0.00600	11,194
17/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.14900	0.16900	11,194
17/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.07300	0.08500	0
17/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.05000	0.05800	0
17/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.41100	3.53900	0
17/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01000	0.01300	0
17/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.05400	0.06400	0
17/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.51100	3.63800	0
17/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.46100	3.58900	0
17/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.21200	3.33900	0
17/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00700	0.00800	0
17/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03900	0.04600	0
17/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.11200	3.24000	0
17/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.16200	3.28900	0
17/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.03800	0.04400	0
17/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.97900	2.85700	0
17/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.94200	6.81400	0
17/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.94100	8.81300	0
17/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.84200	6.71500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.84100	8.71300	0
17/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.93000	2.80900	0
17/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.89800	4.77100	0
17/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.89100	8.76300	0
17/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.79200	6.66500	0
17/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.79100	8.66300	0
17/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.54300	6.41500	0
17/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.54100	8.41400	0
17/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.54500	2.42700	0
17/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.50100	4.37600	0
17/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.49300	6.36500	0
17/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.49100	8.36400	0
17/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.64100	2.52100	0
17/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.60000	4.47500	0
17/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.59300	6.46500	0
17/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.59100	8.46300	0
17/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.21400	2.09800	0
17/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.34000	1.23200	0
17/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.29600	5.16900	0
17/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.84000	1.72500	0
17/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.51200	0.43700	0
17/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.87700	0.78200	0
17/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.29600	1.18900	0
17/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.74700	1.63300	0
17/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.17300	3.05100	0
17/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.15600	4.03100	0
17/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.14600	5.02000	0
17/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.14300	6.01500	0
17/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.98000	1.86400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.48000	0.41000	0
17/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.83700	0.74500	0
17/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.25200	1.14700	0
17/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.70100	1.58700	0
17/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.16800	2.05100	0
17/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.12400	3.00200	0
17/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.10600	3.98200	0
17/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.09700	4.97000	0
17/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.09300	5.96500	0
17/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01000	0
17/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.16400	0.13200	0
17/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.08100	0.98000	0
17/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.45000	2.33200	0
17/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.90900	3.78500	0
17/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.39500	5.26800	0
17/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.89200	6.76400	0
17/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.39100	8.26400	0
17/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
17/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06500	0.05600	0
17/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.72300	0.63500	0
17/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.02700	1.91000	0
17/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.46600	3.34300	0
17/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.94700	4.82100	0
17/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.29100	9.16300	0
17/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.73700	2.61700	0
17/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.69200	6.56500	0
17/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.69100	8.56300	0
17/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.19200	8.06400	0
17/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.49800	2.37900	0
17/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.44100	8.31400	0
17/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.68900	2.56900	0
17/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.65000	4.52400	0
17/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.64200	6.51500	0
17/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.64100	8.51300	0
17/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.40300	2.28500	0
17/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.34200	8.21400	0
17/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.04200	6.91400	0
17/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.04100	8.91300	0
17/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.14200	7.01400	0
17/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.14100	9.01300	0
17/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.09200	6.96400	0
17/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.09100	8.96300	0
17/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.99200	6.86400	0
17/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.99100	8.86300	0
17/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.78500	2.66500	0
17/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.74900	4.62300	0
17/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.74200	6.61500	0
17/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.74100	8.61300	0
17/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.29200	7.16400	0
17/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.44300	6.31500	0
17/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.94200	7.81400	0
17/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.88600	1.77100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04300	0.03700	0
17/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.54500	0.46800	0
17/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.79300	1.67900	0
17/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.22200	3.09900	0
17/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.69900	4.57300	0
17/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.19300	6.06500	0
17/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.69200	7.56400	0
17/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02200	0.01800	0
17/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.13600	0.10800	0
17/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.61400	0.53200	0
17/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.42800	1.31900	0
17/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.35500	2.23800	0
17/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.32000	3.19700	0
17/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.30400	4.17900	0
17/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01800	0.01500	0
17/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.11100	0.08700	0
17/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.26100	2.14500	0
17/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.20500	4.08000	0
17/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.19600	5.06900	0
17/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01400	0
17/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.10000	0.07700	0
17/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.34500	5.21800	0
17/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.20900	1.10400	0
17/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.59300	2.47400	0
17/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.56500	3.44100	0
17/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.55100	4.42500	0
17/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.54400	5.41700	0
17/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.38400	1.27600	0
17/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.83300	2.71300	0
17/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.81100	3.68600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.79900	4.67200	0
17/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.79400	5.66600	0
17/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.65500	1.54200	0
17/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03400	0.02800	0
17/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.21500	0.17600	0
17/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.79800	0.70700	0
17/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.07600	2.95400	0
17/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.05700	3.93300	0
17/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.04700	4.92000	0
17/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.04300	5.91600	0
17/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.27300	0.22800	0
17/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.91700	0.82100	0
17/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04700	0.04000	0
17/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.29500	0.24700	0
17/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.95700	0.86000	0
17/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.27100	3.14800	0
17/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.25400	4.13000	0
17/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.24600	5.11900	0
17/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.24300	6.11500	0
17/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01100	0.00900	0
17/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05500	0.04700	0
17/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.34100	0.28900	0
17/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.03900	0.93900	0
17/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.93300	1.81700	0
17/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.36800	3.24500	0
17/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.35300	4.22800	0
17/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.34300	6.21500	0
17/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01100	0
17/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.39100	0.33500	0
17/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.12300	1.02100	0
17/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.45200	4.32600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.44500	5.31800	0
17/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04000	0.03400	0
17/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.25300	0.21000	0
17/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03100	0.02600	0
17/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.19700	0.16100	0
17/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.76000	0.67100	0
17/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.60900	1.49700	0
17/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.02700	2.90500	0
17/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.00800	3.88300	0
17/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.99700	4.87100	0
17/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.99300	5.86600	0
17/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01000	0.00900	0
17/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05100	0.04300	0
17/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.31800	0.26800	0
17/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.99800	0.89900	0
17/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.29300	6.16500	0
17/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06000	0.05100	0
17/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.36600	0.31100	0
17/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.41700	3.29400	0
17/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.40200	4.27700	0
17/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.39300	6.26500	0
17/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.12100	2.00400	0
17/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02400	0.02000	0
17/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.15000	0.12000	0
17/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.64900	0.56600	0
17/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.47300	1.36300	0
17/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.88200	2.76100	0
17/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.86000	3.73500	0
17/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.84800	4.72200	0
17/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.84400	5.71600	0
17/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.34200	7.21400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.34100	9.21300	0
17/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02800	0.02400	0
17/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.18000	0.14600	0
17/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.56400	1.45200	0
17/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.44200	7.31400	0
17/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.44100	9.31300	0
17/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.54200	7.41400	0
17/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.54100	9.41300	0
17/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03700	0.03100	0
17/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.23300	0.19200	0
17/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.61400	3.49000	0
17/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.59400	5.46700	0
17/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.59200	7.46400	0
17/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.59100	9.46300	0
17/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.76100	3.63700	0
17/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.74400	5.61700	0
17/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.74200	7.61400	0
17/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.74100	9.61300	0
17/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.79200	7.66400	0
17/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.79100	9.66300	0
17/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.95900	3.83400	0
17/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.94300	5.81600	0
17/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.94100	9.81300	0
17/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01100	0
17/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07100	0.06100	0
17/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.41800	0.35900	0
17/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.16600	1.06200	0
17/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.07500	1.95700	0
17/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.99200	7.86400	0
17/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.99100	9.86300	0
17/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01500	0.01300	0
17/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08900	0.07100	0
17/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.09200	7.96400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.09100	9.96300	0
17/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01400	0.01200	0
17/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.08000	0.06600	0
17/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.44800	0.38400	0
17/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.04200	7.91400	0
17/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.04100	9.91300	0
17/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.89300	5.76600	0
17/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.89200	7.76400	0
17/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.89100	9.76300	0
17/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.71200	3.58800	0
17/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.69400	5.56700	0
17/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.69100	9.56300	0
17/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02000	0.01700	0
17/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.12300	0.09700	0
17/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.57900	0.50000	0
17/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.24200	7.11400	0
17/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.24100	9.11300	0
17/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.19200	7.06400	0
17/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.19100	9.06300	0
17/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00600	0.00500	0
17/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02600	0.02200	0
17/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.68600	0.60000	0
17/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.51800	1.40800	0
17/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.39200	7.26400	0
17/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.39100	9.26300	0
17/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.51600	3.39200	0
17/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.49500	5.36800	0
17/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.49200	7.36400	0
17/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.49100	9.36300	0
17/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.66300	3.53900	0
17/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.64400	5.51700	0
17/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.64200	7.51400	0
17/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.64100	9.51300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.14200	8.01400	0
17/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.14100	10.01300	0
17/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.84200	7.71400	0
17/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.84100	9.71300	0
17/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.40920	12.53730	1,238
17/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.49500	0.51800	0
17/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.47600	0.53500	0
17/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.51500	0.54000	0
17/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.78600	0.68300	0
17/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.84700	0.77800	0
17/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.81600	0.71100	0
17/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08370	0.08610	1,364
17/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00412	0.00624	0
17/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00047	0.00089	0
17/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01372	0.01611	0
17/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00002	0.00001	0
17/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00677	0.00479	0
17/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00042	0.00014	0
17/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08520	0.08770	0
17/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00721	0.00897	0
17/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00309	0.00397	0
17/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01535	0.01784	0
17/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00015	0.00014	0
17/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00789	0.00627	0
17/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00201	0.00127	0
17/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.43420	10.59770	22,045
17/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00200	0.00400	0
17/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.06500	0.12500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.78800	0.95000	0
17/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.78400	1.94800	0
17/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.78400	2.94800	0
17/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
17/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00300	0.00600	0
17/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.09200	0.17400	0
17/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.88700	1.04900	0
17/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.88400	2.04800	0
17/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.88400	3.04800	0
17/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00400	0.01000	0
17/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.15600	0.27200	0
17/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.03500	1.19800	0
17/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.03400	2.19800	0
17/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.03400	3.19800	0
17/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00400	0.00800	0
17/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.12900	0.23700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.98600	1.14800	0
17/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	1.98400	2.14800	0
17/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	2.98400	3.14800	0
17/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00200	0.00500	0
17/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.07800	0.14600	0
17/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.83700	0.99900	0
17/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.83400	1.99800	0
17/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.83400	2.99800	0
17/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00500	0.01200	0
17/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.18600	0.30900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.08500	1.24800	0
17/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.08400	2.24800	0
17/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.08400	3.24800	0
17/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00300	0.00700	10
17/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.10900	0.20400	0
17/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.93600	1.09900	0
17/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	1.93400	2.09800	0
17/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	2.93400	3.09800	0
17/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00200	0.00400	0
17/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.05400	0.10700	0
17/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.73900	0.90100	0
17/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.73400	1.89800	0
17/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.73400	2.89800	0
17/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00100	0.00300	0
17/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.04500	0.09100	0
17/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.69100	0.85200	0
17/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.68400	1.84800	0
17/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.68400	2.84800	0
17/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.02200	0.04700	0
17/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.50300	0.65800	0
17/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.48400	1.64800	0
17/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.48400	2.64800	0
17/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.01800	0.03900	13,651
17/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.45800	0.61100	0
17/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.43400	1.59800	0
17/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.43400	2.59800	0
17/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.03200	0.06600	0
17/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.59600	0.75400	0
17/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.58400	1.74800	0
17/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.58400	2.74800	0
17/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00300	0
17/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.03800	0.07800	0
17/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.64300	0.80300	0
17/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.63400	1.79800	0
17/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.63400	2.79800	0
17/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.02600	0.05600	0
17/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.54900	0.70600	0
17/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.53400	1.69800	0
17/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.53400	2.69800	0
17/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.01100	0.02400	0
17/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.33000	0.47400	0
17/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.28400	1.44800	0
17/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.28400	2.44800	0
17/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.01500	0.03300	0
17/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.41400	0.56500	0
17/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.38400	1.54800	0
17/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.38400	2.54800	0
17/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.01300	0.02800	0
17/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.37100	0.51900	0
17/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.33400	1.49800	0
17/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.33400	2.49800	0
17/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00900	0.02000	0
17/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.29100	0.43100	0
17/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.23400	1.39800	0
17/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.23400	2.39800	0
17/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00700	0.01700	2,700
17/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.25400	0.38900	0
17/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.18500	1.34800	0
17/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.18400	2.34800	0
17/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.28400	3.44800	0
17/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00600	0.01400	0
17/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.21900	0.34800	0
17/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.13500	1.29800	0
17/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.13400	2.29800	0
17/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.13400	3.29800	0
17/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.18400	3.34800	0
17/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.33400	3.49800	0
17/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.23400	3.39800	0
17/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.76600	6.60200	0
17/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.76600	8.60200	0
17/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.66600	6.50200	0
17/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.66600	8.50200	0
17/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.81600	6.65200	0
17/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.81600	8.65200	0
17/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.08500	0.05000	0
17/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.87200	0.71600	0
17/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.86600	2.70200	0
17/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.86600	4.70200	0
17/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.86600	6.70200	0
17/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.86600	8.70200	0
17/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.71600	6.55200	0
17/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.71600	8.55200	0
17/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.66700	1.50300	0
17/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.07000	0.04100	0
17/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.82300	0.66900	0
17/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.81600	1.65300	0
17/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.81600	2.65200	0
17/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.81600	3.65200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.81600	4.65200	0
17/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.81600	5.65200	0
17/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.05700	0.03300	0
17/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.77500	0.62200	0
17/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.76600	1.60300	0
17/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.76600	2.60200	0
17/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.76600	3.60200	0
17/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.76600	4.60200	0
17/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.76600	5.60200	0
17/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03700	0.02100	0
17/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.67900	0.53000	0
17/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.66600	2.50200	0
17/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.66600	3.50200	0
17/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.66600	4.50200	0
17/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.66600	5.50200	0
17/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.03000	0.01700	0
17/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.63100	0.48500	0
17/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.61700	1.45300	0
17/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.61600	2.45200	0
17/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.61600	3.45200	0
17/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.61600	4.45200	0
17/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.61600	5.45200	0
17/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04600	0.02600	0
17/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.72700	0.57600	0
17/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.71600	1.55300	0
17/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.71600	2.55200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.71600	3.55200	0
17/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.71600	4.55200	0
17/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.71600	5.55200	0
17/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01500	0.00800	0
17/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.49200	0.35800	0
17/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.46700	1.30400	0
17/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.46600	2.30200	0
17/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.46600	3.30200	0
17/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.46600	4.30200	0
17/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.46600	5.30200	0
17/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00900	0.00500	0
17/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.40400	0.28000	0
17/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.36700	1.20500	0
17/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.36600	2.20200	0
17/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.36600	3.20200	0
17/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.36600	4.20200	0
17/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.36600	5.20200	0
17/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01200	0.00600	0
17/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.44800	0.31800	0
17/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.41700	1.25400	0
17/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.41600	2.25200	0
17/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.41600	3.25200	0
17/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.41600	4.25200	0
17/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.41600	5.25200	0
17/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02400	0.01300	0
17/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.58400	0.44100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.56700	1.40300	0
17/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.56600	2.40200	0
17/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.56600	3.40200	0
17/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.56600	4.40200	0
17/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.56600	5.40200	0
17/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01900	0.01000	0
17/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.53800	0.39900	0
17/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.51700	1.35400	0
17/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.51600	2.35200	0
17/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.51600	3.35200	0
17/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.51600	4.35200	0
17/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.51600	5.35200	0
17/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00700	0.00400	0
17/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.36100	0.24300	0
17/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.31700	1.15500	0
17/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.31600	2.15200	0
17/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.31600	3.15200	0
17/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.31600	4.15200	0
17/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.31600	5.15200	0
17/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00500	0.00300	0
17/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.32000	0.20900	0
17/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.26800	1.10600	0
17/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.26600	2.10200	0
17/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.26600	3.10200	0
17/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.26600	4.10200	0
17/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.26600	5.10200	0
17/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.17500	0.10600	0
17/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.06900	0.90900	0
17/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	2.06600	1.90200	0
17/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	3.06600	2.90200	0
17/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	4.06600	3.90200	0
17/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	5.06600	4.90200	0
17/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.10200	0.06100	0
17/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.92100	0.76400	0
17/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.91600	1.75300	0
17/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.91600	2.75200	0
17/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.91600	3.75200	0
17/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.91600	4.75200	0
17/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.91600	6.75200	0
17/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.91600	8.75200	0
17/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	7.06600	6.90200	0
17/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	9.06600	8.90200	0
17/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00100	0
17/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.24400	0.14800	0
17/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.16800	1.00700	0
17/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.16600	3.00200	0
17/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.16600	5.00200	0
17/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.16600	7.00200	0
17/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.16600	9.00200	0
17/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.26600	7.10200	0
17/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.26600	9.10200	0
17/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.41600	7.25200	0
17/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.41600	9.25200	0
17/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.51600	7.35200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.51600	9.35200	0
17/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.66600	7.50200	0
17/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.66600	9.50200	0
17/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.61600	7.45200	0
17/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.61600	9.45200	0
17/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.36600	7.20200	0
17/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.36600	9.20200	0
17/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00200	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.14500	0.08900	0
17/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	1.02000	0.86000	0
17/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	3.01600	2.85200	0
17/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	5.01600	4.85200	0
17/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	7.01600	6.85200	0
17/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	9.01600	8.85200	0
17/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.12200	0.07400	0
17/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.97000	0.81200	0
17/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.96600	2.80200	0
17/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.96600	4.80200	0
17/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.96600	6.80200	0
17/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.96600	8.80200	0
17/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00300	0.00100	0
17/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.20800	0.12600	0
17/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.11900	0.95800	0
17/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.11600	2.95200	0
17/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.11600	4.95200	0
17/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.11600	6.95200	0
17/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.11600	8.95200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.16600	2.00200	0
17/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.31600	7.15200	0
17/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.31600	9.15200	0
17/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.56600	7.40200	0
17/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.56600	9.40200	0
17/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.46600	7.30200	0
17/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.46600	9.30200	0
17/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00400	0.00200	0
17/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.28100	0.17700	0
17/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.21800	1.05600	0
17/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.21600	3.05200	0
17/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.21600	5.05200	0
17/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.21600	7.05200	0
17/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.21600	9.05200	0
17/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.61460	10.77940	12,978
17/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.07000	0.09200	0
17/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.08400	0.11100	0
17/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.07600	0.10100	0
17/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01700	0.02500	0
17/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.15600	0.20500	25
17/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.50900	0.63100	20
17/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.33200	1.49500	0
17/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.31800	2.48200	0
17/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.31500	3.48000	0
17/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01100	0.01700	0
17/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.11300	0.14900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.35000	0.45000	0
17/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.04300	1.20600	0
17/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.02000	2.18400	0
17/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.01600	3.18000	0
17/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01000	0.01500	0
17/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.10200	0.13500	0
17/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.31100	0.39900	0
17/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.95500	1.11100	0
17/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.92100	2.08500	0
17/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.91600	3.08100	0
17/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01600	0.02400	0
17/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.14800	0.19400	0
17/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.47900	0.59800	0
17/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.28300	1.44700	0
17/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.26800	2.43300	0
17/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.26500	3.43000	0
17/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01500	0.02200	0
17/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.14000	0.18400	0
17/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.45100	0.56600	0
17/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.23500	1.39800	0
17/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.21900	2.38300	0
17/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.21500	3.38000	0
17/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.47800	1.64200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.46700	2.63200	0
17/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00500	0.00800	0
17/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06700	0.08700	0
17/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.18500	0.24100	0
17/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.60500	0.73700	0
17/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09700	0.12800	0
17/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.29300	0.37600	0
17/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.91200	1.06400	0
17/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.87200	2.03600	0
17/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.86600	3.03100	0
17/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00600	0.01000	0
17/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.21900	0.28500	0
17/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.71200	0.85300	0
17/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.62500	1.78900	0
17/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.61700	2.78100	0
17/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01200	0.01800	0
17/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.12000	0.15700	0
17/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.37300	0.47800	0
17/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.09100	1.25400	0
17/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.07000	2.23400	0
17/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.06500	3.23000	0
17/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01400	0.02100	0
17/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.13300	0.17500	0
17/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.42400	0.53600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.18700	1.35000	0
17/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.16900	2.33300	0
17/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.16500	3.33000	0
17/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01300	0.01900	0
17/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.12600	0.16600	0
17/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.39800	0.50600	0
17/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.13900	1.30200	0
17/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.11900	2.28400	0
17/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.11500	3.28000	0
17/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00800	0.01200	0
17/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.08800	0.11600	0
17/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.26100	0.33600	29
17/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.82900	0.97700	0
17/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.77300	1.93700	0
17/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.76600	2.93100	0
17/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00800	0.01300	0
17/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.09300	0.12200	0
17/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.27700	0.35500	0
17/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.87000	1.02000	0
17/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.82200	1.98600	0
17/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.81600	2.98100	0
17/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00700	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.24600	0.31800	0
17/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.78900	0.93500	0
17/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.72300	1.88700	0
17/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.71600	2.88100	0
17/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00700	0.01000	0
17/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08000	0.10500	0
17/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.23200	0.30100	0
17/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.75000	0.89400	0
17/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.67400	1.83800	0
17/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.66600	2.83100	0
17/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00900	0.01400	0
17/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.14400	2.98500	0
17/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.13600	4.97200	0
17/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.13500	6.97100	0
17/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.13500	8.97100	0
17/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.00900	0
17/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.08500	0.06500	0
17/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.56700	0.47200	0
17/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.41500	1.27600	0
17/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.34200	3.18100	0
17/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.33600	5.17200	0
17/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.33500	7.17100	0
17/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.33500	9.17100	0
17/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.07400	0.05600	0
17/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.53100	0.43900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.29200	3.13200	0
17/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.28600	5.12200	0
17/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.28500	7.12100	0
17/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.28500	9.12100	0
17/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.05500	0.04100	0
17/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.46200	0.37600	0
17/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.27800	1.14300	0
17/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.19300	3.03400	0
17/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.18600	5.02200	0
17/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.18500	7.02100	0
17/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.18500	9.02100	0
17/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.06400	0.04800	0
17/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.49600	0.40700	0
17/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.32300	1.18700	0
17/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.24300	3.08300	0
17/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.23600	5.07200	0
17/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.23500	7.07100	0
17/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.23500	9.07100	0
17/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02400	0.02300	0
17/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.28300	0.22700	0
17/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.01100	0.88700	0
17/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.89800	2.74000	0
17/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.88600	4.72300	0
17/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.88500	6.72100	0
17/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.88500	8.72100	0
17/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02200	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.25900	0.20700	0
17/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.96800	0.84600	0
17/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.84900	2.69200	0
17/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.83600	4.67300	0
17/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.83500	6.67100	0
17/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.83500	8.67100	0
17/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02600	0.02500	0
17/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.30800	0.24900	0
17/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.05500	0.92800	0
17/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.94700	2.78900	0
17/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.93600	4.77300	0
17/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.53600	5.37200	0
17/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.53500	7.37100	0
17/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.53500	9.37100	0
17/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
17/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.09700	0.07400	0
17/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.60400	0.50600	0
17/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.39100	3.23100	0
17/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.38600	5.22200	0
17/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.38500	7.22100	0
17/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.38500	9.22100	0
17/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04700	0.03500	0
17/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.42800	0.34700	0
17/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.23200	1.09900	0
17/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.14000	0.10800	0
17/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.72000	0.61200	0
17/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.60200	1.45800	0
17/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.54000	3.37900	0
17/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01300	0
17/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.93500	6.77100	0
17/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.93500	8.77100	0
17/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02000	0.01900	0
17/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.23600	0.18700	0
17/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.92500	0.80500	0
17/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.80000	2.64300	0
17/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.78600	4.62300	0
17/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.78500	6.62100	0
17/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.78500	8.62100	0
17/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01800	0.01800	0
17/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.21400	0.16900	0
17/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.88300	0.76500	0
17/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.75100	2.59500	0
17/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.73600	4.57300	0
17/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.73500	6.57100	0
17/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.73500	8.57100	0
17/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04000	0.03200	0
17/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.39600	0.32000	0
17/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.18700	1.05600	0
17/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.09500	2.93600	0
17/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.08600	4.92200	0
17/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.08500	6.92100	0
17/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.08500	8.92100	0
17/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02800	0.02700	0
17/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.33500	0.27100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.09800	0.97000	0
17/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.99600	2.83800	0
17/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.98600	4.82300	0
17/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.98500	6.82100	0
17/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.98500	8.82100	0
17/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01700	0.01600	0
17/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.19400	0.15200	271
17/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.84100	0.72600	0
17/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.70200	2.54600	0
17/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.68600	4.52300	0
17/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.68500	6.52200	0
17/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.68500	8.52100	0
17/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.46100	1.32200	0
17/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.36900	1.23200	0
17/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.55500	1.41300	0
17/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.79050	10.95700	525
17/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.25700	0.30900	0
17/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.13100	1.01700	0
17/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.96640	11.13290	158
17/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01000	0.01400	0
17/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.02700	0.03400	0
17/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.05900	0.06900	0
17/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.12500	0.14500	0
17/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.30700	0.35700	0
17/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.53700	0.62100	0
17/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.01800	1.14700	0
17/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.81900	1.98000	0
17/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.78300	2.94900	0
17/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.33200	0.38600	0
17/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00900	0.01300	0
17/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.02600	0.03300	0
17/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.05800	0.06800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.12200	0.14200	0
17/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.30000	0.34800	0
17/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.52100	0.60300	0
17/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.98600	1.11400	0
17/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.77400	1.93400	0
17/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.73400	2.90000	0
17/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00600	0.00900	0
17/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02000	0.02600	0
17/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.04600	0.05400	0
17/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.09500	0.11000	0
17/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.21600	0.24900	0
17/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.35000	0.40700	0
17/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.62600	0.72500	0
17/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.18700	1.33500	0
17/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.04900	2.21800	0
17/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00700	0.00900	0
17/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02100	0.02600	0
17/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.04800	0.05600	0
17/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.09800	0.11400	0
17/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.22500	0.26100	0
17/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.37000	0.43000	0
17/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.66800	0.77200	0
17/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.26500	1.41500	0
17/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.14600	2.31400	0
17/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01100	0.01500	0
17/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.02900	0.03600	0
17/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.06300	0.07400	0
17/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.13500	0.15700	0
17/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.34100	0.39600	0
17/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.60700	0.70300	0
17/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.15100	1.29600	0
17/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.00200	2.17000	0
17/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.98000	3.14600	0
17/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01000	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.02800	0.03500	0
17/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06100	0.07200	0
17/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.13000	0.15000	0
17/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.32400	0.37600	0
17/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.57100	0.66000	0
17/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.08300	1.21900	0
17/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.91000	2.07400	0
17/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.88200	3.04800	0
17/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02500	0.03100	0
17/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.05500	0.06500	0
17/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.11500	0.13400	0
17/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.27800	0.32300	0
17/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.47700	0.55300	0
17/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.89700	1.01800	0
17/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.64000	1.79900	0
17/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.58600	2.75300	0
17/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00800	0.01100	0
17/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02300	0.03000	0
17/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05200	0.06200	0
17/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.10900	0.12600	0
17/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.25900	0.30000	0
17/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.43700	0.50800	0
17/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.81400	0.93000	0
17/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.51100	1.66700	0
17/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.43900	2.60600	0
17/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01200	0.01600	0
17/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03100	0.03900	0
17/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.06700	0.07900	0
17/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.14300	0.16700	0
17/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.12800	3.29500	0
17/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01200	0.01600	0
17/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03000	0.03800	0
17/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.06600	0.07700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.14000	0.16300	0
17/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.36000	0.41800	0
17/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.64700	0.74900	0
17/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.22500	1.37500	0
17/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.09800	2.26600	0
17/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.07900	3.24500	0
17/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01100	0.01500	0
17/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03000	0.03700	0
17/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.06400	0.07600	0
17/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.13800	0.16000	0
17/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.03000	3.19600	0
17/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01400	0.01300	0
17/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.12200	2.97700	0
17/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.04800	4.89300	0
17/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.01400	6.85400	0
17/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.99500	8.83200	0
17/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01300	0.01200	0
17/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03200	0.03300	0
17/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.15900	0.14200	0
17/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.58100	0.51600	0
17/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.29400	1.18500	0
17/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.07400	2.93000	0
17/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.00000	4.84400	0
17/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.96400	6.80500	0
17/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.94600	8.78300	0
17/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
17/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.02700	2.88400	0
17/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.95100	4.79600	0
17/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.91500	6.75600	0
17/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.89600	8.73300	0
17/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
17/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.09500	0.08400	0
17/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.39800	0.34700	0
17/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.02100	0.92500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.84300	1.71700	0
17/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.69300	3.54300	0
17/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.63600	5.47900	0
17/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.60700	7.44700	0
17/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.59200	9.42800	0
17/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.02000	0
17/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.07400	0.06600	0
17/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.33100	0.28500	0
17/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.91100	0.82000	0
17/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.71200	1.59000	0
17/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.54900	3.40100	0
17/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.48900	5.33200	0
17/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.45900	7.29800	0
17/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.44300	9.27900	0
17/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
17/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04400	0.04100	0
17/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.21700	0.18600	0
17/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.70500	0.62700	0
17/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.45800	1.34300	0
17/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.26400	3.11700	0
17/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.19500	5.03900	0
17/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.16200	7.00200	0
17/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.14400	8.98100	0
17/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01300	0
17/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03600	0.03700	0
17/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.18500	0.16300	0
17/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.64100	0.57000	0
17/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.37500	1.26300	0
17/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.16900	3.02400	0
17/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.09700	4.94100	0
17/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.06300	6.90300	0
17/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.04500	8.88200	0
17/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03000	0.03100	0
17/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.14900	0.13200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.55200	0.48900	0
17/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.25400	1.14700	0
17/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.10900	1.97800	0
17/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.98200	3.83100	0
17/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.93200	5.77300	0
17/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.90500	7.74300	0
17/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.89100	9.72600	0
17/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03300	0.03500	0
17/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.17100	0.15200	0
17/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.61000	0.54200	0
17/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.33400	1.22400	0
17/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.20000	2.06600	0
17/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.07900	3.92700	0
17/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.03000	5.87100	0
17/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.00400	7.84300	0
17/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.99000	9.82600	0
17/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01800	0.01700	0
17/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05800	0.05100	0
17/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.27000	0.23100	0
17/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.80500	0.72000	0
17/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.58400	1.46500	0
17/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.40600	3.25900	0
17/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.34200	5.18500	0
17/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.31000	7.15000	0
17/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.29300	9.13000	0
17/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.41600	1.30300	0
17/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01700	0.01600	0
17/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.05300	0.04700	0
17/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.25200	0.21400	0
17/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.77100	0.68800	0
17/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.54100	1.42400	0
17/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.35900	3.21200	0
17/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.29300	5.13600	0
17/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.26100	7.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.24400	9.08100	0
17/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.85380	6.95760	13,862
17/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.05400	1.15800	0
17/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.05400	2.15800	0
17/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.05400	3.15800	0
17/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.05400	4.15800	0
17/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.95400	1.05800	0
17/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.95400	2.05800	0
17/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.95400	3.05800	0
17/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.95400	4.05800	0
17/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.90500	1.00800	0
17/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.90400	2.00800	0
17/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.90400	3.00800	0
17/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.90400	4.00800	0
17/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.00400	1.10800	0
17/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.00400	2.10800	0
17/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.00400	3.10800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.00400	4.10800	0
17/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.10400	1.20800	0
17/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.10400	2.20800	0
17/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.10400	3.20800	0
17/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.10400	4.20800	0
17/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.40400	1.50800	0
17/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.40400	2.50800	0
17/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.40400	3.50800	0
17/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.40400	4.50800	0
17/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.20400	1.30800	0
17/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.20400	2.30800	0
17/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.20400	3.30800	0
17/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.20400	4.30800	0
17/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.15400	1.25800	0
17/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.15400	2.25800	0
17/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.15400	3.25800	0
17/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.15400	4.25800	0
17/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.25400	1.35800	0
17/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.25400	2.35800	0
17/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.25400	3.35800	0
17/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.25400	4.35800	0
17/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.30400	1.40800	0
17/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.30400	2.40800	0
17/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.30400	3.40800	0
17/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.30400	4.40800	0
17/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.35400	1.45800	0
17/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.35400	2.45800	0
17/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.35400	3.45800	0
17/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.35400	4.45800	0
17/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.45400	1.55800	0
17/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.45400	2.55800	0
17/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.45400	3.55800	0
17/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.45400	4.55800	0
17/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.75600	0.85900	0
17/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.85500	0.95800	0
17/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.80500	0.90800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.06800	0.11100	0
17/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.10500	0.17300	0
17/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.16800	0.24800	0
17/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.32700	0.42200	0
17/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.41700	0.51600	0
17/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.51100	0.61200	0
17/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.60800	0.71000	0
17/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.70600	0.80900	0
17/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.65700	0.76000	0
17/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.03400	0.05900	0
17/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.05400	0.09000	0
17/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.08500	0.14000	0
17/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.13400	0.21000	0
17/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.01700	0.03000	0
17/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.60400	1.70800	0
17/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.60400	2.70800	0
17/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.60400	3.70800	0
17/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.02700	0.04700	0
17/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.70400	1.80800	0
17/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.70400	2.80800	0
17/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.70400	3.80800	0
17/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.20400	0.28900	0
17/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.28400	0.37600	0
17/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.37100	0.46900	0
17/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.46400	0.56400	0
17/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.56000	0.66100	0
17/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.24300	0.33200	0
17/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.75400	1.85800	0
17/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.75400	2.85800	0
17/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.75400	3.85800	0
17/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.04300	0.07300	0
17/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.80400	1.90800	0
17/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.80400	2.90800	0
17/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.80400	3.90800	0
17/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.85400	1.95800	0
17/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.85400	2.95800	0
17/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.85400	3.95800	0
17/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.29600	2.19200	0
17/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.29600	4.19200	0
17/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.29600	6.19200	0
17/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.29600	8.19200	0
17/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.14600	2.04200	0
17/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.14600	4.04200	0
17/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.14600	6.04200	0
17/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.14600	8.04200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.23900	0.16500	0
17/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.19600	2.09200	0
17/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.19600	4.09200	0
17/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.19600	6.09200	0
17/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.19600	8.09200	0
17/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.24600	2.14200	0
17/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.24600	4.14200	0
17/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.24600	6.14200	0
17/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.24600	8.14200	0
17/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.03900	0.02400	0
17/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00600	0.00300	0
17/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.01000	0.00600	0
17/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.01700	0.01100	0
17/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.03000	0.01800	0
17/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.05000	0.03100	0
17/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.39600	2.29200	0
17/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.39600	4.29200	0
17/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.39600	6.29200	0
17/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.39600	8.29200	0
17/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.32300	0.23900	0
17/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.41300	0.32200	0
17/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.08000	0.05200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.13100	0.08200	0
17/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.20000	0.13200	0
17/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.28000	0.20100	0
17/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00400	0.00200	0
17/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00700	0.00400	0
17/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.01300	0.00800	0
17/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.02300	0.01400	0
17/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.06400	0.04000	0
17/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.10100	0.06500	0
17/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.16400	0.10300	0
17/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.54600	1.44200	0
17/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.54600	3.44200	0
17/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.54600	5.44200	0
17/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.54600	7.44200	0
17/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.64600	1.54200	0
17/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.64600	3.54200	0
17/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.64600	5.54200	0
17/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.64600	7.54200	0
17/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.69600	1.59200	0
17/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.69600	3.59200	0
17/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.69600	5.59200	0
17/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.69600	7.59200	0
17/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.74600	1.64200	0
17/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.74600	3.64200	0
17/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.74600	5.64200	0
17/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.74600	7.64200	0
17/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.84600	1.74200	0
17/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.84600	3.74200	0
17/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.84600	5.74200	0
17/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.84600	7.74200	0
17/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.79600	1.69200	0
17/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.79600	3.69200	0
17/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.79600	5.69200	0
17/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.79600	7.69200	0
17/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.59600	1.49200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.59600	3.49200	0
17/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.59600	5.49200	0
17/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.59600	7.49200	0
17/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.89600	1.79200	0
17/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.89600	3.79200	0
17/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.89600	5.79200	0
17/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.89600	7.79200	0
17/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.99600	1.89200	0
17/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.99600	3.89200	0
17/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.99600	5.89200	0
17/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.99600	7.89200	0
17/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.09600	1.99200	0
17/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.09600	3.99200	0
17/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.09600	5.99200	0
17/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.09600	7.99200	0
17/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.04600	1.94200	0
17/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.04600	3.94200	0
17/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.04600	5.94200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.04600	7.94200	0
17/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.94600	1.84200	0
17/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.94600	3.84200	0
17/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.94600	5.84200	0
17/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.94600	7.84200	0
17/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.90160	7.00550	287
17/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02000	0.02400	0
17/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.41600	0.49400	0
17/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.30600	1.40900	0
17/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.30200	2.40600	0
17/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.30200	3.40600	0
17/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.30200	4.40600	0
17/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02100	0.02500	0
17/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.45100	0.53100	0
17/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.35600	1.45900	0
17/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.35200	2.45600	0
17/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.35200	3.45600	0
17/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.35200	4.45600	0
17/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02200	0.02700	0
17/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.48800	0.57100	0
17/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.40500	1.50900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.40200	2.50600	0
17/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.40200	3.50600	0
17/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.40200	4.50600	0
17/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.35000	0.42200	0
17/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01600	0.01900	0
17/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.26400	0.32600	0
17/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.06000	1.16200	0
17/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.05200	2.15600	0
17/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.05200	3.15600	0
17/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.05200	4.15600	0
17/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01700	0.02100	0
17/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.32000	0.38900	0
17/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.65200	2.75600	0
17/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.65200	3.75600	0
17/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00800	0.01100	0
17/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.13100	0.16100	0
17/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.69000	0.78300	0
17/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.65400	1.75700	0
17/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.18400	0.22500	0
17/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.86900	0.96800	0
17/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.85300	1.95700	0
17/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.85200	2.95600	0
17/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.85200	3.95600	0
17/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.95300	2.05600	0
17/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.95200	3.05600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.95200	4.05600	0
17/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14200	0.17500	0
17/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.73400	0.82800	0
17/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.70300	1.80700	0
17/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.70200	2.80600	0
17/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.70200	3.80600	0
17/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.15800	1.26100	0
17/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.15200	2.25600	0
17/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.15200	3.25600	0
17/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.15200	4.25600	0
17/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01800	0
17/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.23800	0.29700	0
17/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.01100	1.11300	0
17/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.00300	2.10600	0
17/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.00200	3.10600	0
17/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.00200	4.10600	0
17/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01600	0.02000	0
17/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.29100	0.35700	0
17/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.10900	1.21200	0
17/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.10200	2.20600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.10200	3.20600	0
17/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.10200	4.20600	0
17/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.01900	0.02300	0
17/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.38200	0.45700	0
17/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.25700	1.36000	0
17/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.25200	2.35600	0
17/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.25200	3.35600	0
17/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.25200	4.35600	0
17/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01000	0.01300	0
17/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.15500	0.19000	0
17/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.77800	0.87400	0
17/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.75300	1.85700	0
17/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.75200	2.85600	0
17/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.75200	3.85600	0
17/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01100	0.01400	0
17/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.16900	0.20700	0
17/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.82300	0.92100	0
17/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.80300	1.90700	0
17/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.80200	2.90600	0
17/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.80200	3.90600	0
17/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01300	0.01600	0
17/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.20100	0.24500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.91600	1.01500	0
17/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.90300	2.00700	0
17/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.90200	3.00600	0
17/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.90200	4.00600	0
17/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01400	0.01700	0
17/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.21900	0.27000	0
17/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.96300	1.06400	0
17/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.01100	0.00900	0
17/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.26700	0.21500	0
17/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.06200	1.96200	0
17/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.04900	3.94600	0
17/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.04800	5.94500	0
17/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.04800	7.94500	0
17/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01400	0.01000	0
17/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.29900	0.24000	0
17/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.11100	2.01100	0
17/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.09900	3.99600	0
17/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.09800	5.99500	0
17/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.09800	7.99500	0
17/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.02100	0.01600	0
17/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.36700	0.30200	0
17/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.20900	2.10900	0
17/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.19900	4.09600	0
17/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.19800	6.09500	0
17/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.19800	8.09500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.02600	0.01900	0
17/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.40300	0.33500	0
17/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.25800	2.15800	0
17/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.24900	4.14600	0
17/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.24800	6.14500	0
17/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.24800	8.14500	0
17/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.13000	0.10200	0
17/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.76700	1.66800	0
17/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.74900	3.64600	0
17/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.74800	5.64500	0
17/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.74800	7.64500	0
17/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.18900	0.15200	0
17/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.91400	1.81500	0
17/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.89900	3.79600	0
17/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.89800	5.79500	0
17/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.89800	7.79500	0
17/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.23600	0.19200	0
17/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.01300	1.91300	0
17/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.99900	3.89600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.99800	5.89500	0
17/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.99800	7.89500	0
17/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.16000	2.06000	0
17/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.14900	4.04600	0
17/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.14800	6.04500	0
17/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.14800	8.04500	0
17/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.03200	0.02300	0
17/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.44000	0.37000	0
17/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.30700	2.20700	0
17/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.29900	4.19600	0
17/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.29800	6.19500	0
17/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.29800	8.19500	0
17/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.34800	4.24600	0
17/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.34800	6.24500	0
17/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.34800	8.24500	0
17/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01700	0.01300	0
17/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.33200	0.27000	0
17/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.03800	0.02800	0
17/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.47900	0.40600	0
17/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.35600	2.25600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.16800	0.13400	0
17/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.86500	1.76600	0
17/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.84900	3.74600	0
17/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.84800	5.74500	0
17/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.84800	7.74500	0
17/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.21200	0.17100	0
17/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.96400	1.86400	0
17/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.94900	3.84600	0
17/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.94800	5.84500	0
17/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.94800	7.84500	0
17/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.14800	0.11700	0
17/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.08600	0.06600	0
17/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.62000	1.52200	0
17/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.59900	3.49600	0
17/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.59800	5.49500	0
17/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.59800	7.49500	0
17/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.09900	0.07600	0
17/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.66900	1.57000	0
17/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.64900	3.54600	0
17/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.64800	5.54500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.64800	7.54500	0
17/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.11400	0.08900	0
17/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.71800	1.61900	0
17/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.69900	3.59600	0
17/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.69800	5.59500	0
17/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.69800	7.59500	0
17/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.94650	7.05010	420
17/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.34600	0.40200	0
17/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.30600	0.25900	0
18/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.66700	7.61380	254,510
18/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01600	0.01400	0
18/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.44000	0.39500	0
18/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.41700	1.36400	0
18/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.41700	2.36400	0
18/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.41700	3.36400	0
18/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.67300	0.62300	0
18/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.66700	1.61400	0
18/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.66700	2.61400	0
18/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.66700	3.61400	0
18/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.61700	3.56400	0
18/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.53100	0.48300	0
18/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.51700	1.46400	0
18/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.51700	3.46400	0
18/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00400	0.00300	0
18/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.01700	1.96400	0
18/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.01700	2.96400	0
18/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.36700	1.31400	0
18/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.36700	2.31400	0
18/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.36700	3.31400	0
18/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.56700	3.51400	0
18/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.01900	0.01600	0
18/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.48500	0.43800	0
18/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.46700	1.41400	0
18/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.46700	2.41400	0
18/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.46700	3.41400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01100	0.00900	0
18/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.35400	0.31300	0
18/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.31700	1.26400	0
18/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.31700	2.26400	0
18/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.31700	3.26400	0
18/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.06800	1.01500	0
18/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.06700	2.01400	0
18/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.06700	3.01400	0
18/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.27500	0.23800	100
18/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.21700	1.16400	0
18/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.21700	2.16400	0
18/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.21700	3.16400	0
18/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.31400	0.27400	0
18/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.26700	2.21400	0
18/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.26700	3.21400	0
18/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.16700	1.11400	0
18/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.16700	2.11400	0
18/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.16700	3.11400	0
18/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.11700	1.06400	0
18/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.11700	2.06400	0
18/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.11700	3.06400	0
18/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.12100	0.10300	1,147
18/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.96800	0.91500	0
18/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.96700	1.91400	0
18/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.96700	2.91400	0
18/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.10200	0.08700	4,010
18/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.91800	0.86600	0
18/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.91700	1.86400	0
18/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.91700	2.86400	0
18/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.62500	0.57500	0
18/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.61700	1.56400	0
18/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.61700	2.56400	0
18/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.07200	0.06100	9,000
18/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.82000	0.76800	0
18/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.81700	1.76400	0
18/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.81700	2.76400	0
18/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.77100	0.71900	0
18/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.76700	1.71400	0
18/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.72200	0.67100	0
18/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.71700	1.66400	0
18/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.71700	2.66400	0
18/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.57800	0.52900	0
18/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.56700	1.51400	0
18/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.56700	2.51400	0
18/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.39700	0.35300	0
18/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.26700	1.21400	0
18/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.76700	2.71400	0
18/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.26700	4.21400	0
18/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.01800	0.96500	0
18/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.51700	2.46400	0
18/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.01700	3.96400	0
18/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.23800	0.20400	8,029
18/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	16,483
18/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.20400	0.17300	15,890
18/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.17200	0.14400	238

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.14300	0.12200	279
18/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.06000	0.05100	5,000
18/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.03400	0.02900	5,000
18/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01300	0.01100	0
18/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.05000	0.04200	0
18/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.04100	0.03500	40
18/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02300	0.02000	279
18/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.02800	0.02400	0
18/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00600	0.00500	15,890
18/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00400	0.00400	1
18/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
18/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
18/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.06700	4.01400	0
18/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.11700	4.06400	0
18/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.96700	3.91400	0
18/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.08600	0.07300	0
18/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.86900	0.81700	0
18/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.86700	1.81400	0
18/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.86700	2.81400	0
18/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.86700	3.81400	0
18/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.81700	3.76400	0
18/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.76700	3.71400	0
18/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.21700	4.16400	0
18/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.16700	4.11400	0
18/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.91700	3.86400	0
18/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.71700	3.66400	0
18/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.28300	8.33600	0
18/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.08300	6.13600	0
18/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.08300	8.13600	0
18/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.83300	7.88600	0
18/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.78300	7.83600	0
18/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.23300	8.28600	0
18/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.18300	6.23600	0
18/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.18300	8.23600	0
18/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00200	0.00300	12,000
18/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.21900	0.25900	0
18/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.13300	8.18600	0
18/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	8.03300	8.08600	0
18/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.88300	7.93600	0
18/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.93300	7.98600	0
18/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.33300	3.38600	0
18/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.77300	3.82600	0
18/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.18300	2.23600	0
18/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.63300	4.68600	0
18/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.08300	2.13600	0
18/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.28300	2.33600	0
18/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.38300	2.43600	0
18/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.48300	2.53600	0
18/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.58300	2.63600	0
18/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.68300	2.73600	0
18/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.78300	2.83600	0
18/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.88300	4.93600	0
18/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.83300	1.88600	0
18/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.43300	3.48600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.53300	3.58600	0
18/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.63300	3.68600	0
18/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.73300	3.78600	0
18/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.83300	3.88600	0
18/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.93300	3.98600	0
18/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	6.03300	6.08600	0
18/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.68300	1.73600	0
18/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.18300	3.23600	0
18/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.28300	3.33600	0
18/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.38300	3.43600	0
18/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.48300	3.53600	0
18/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.58300	3.63600	0
18/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.68300	3.73600	0
18/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.78300	3.83600	0
18/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.88300	5.93600	0
18/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.58300	1.63600	0
18/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.08300	3.13600	0
18/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.78300	5.83600	0
18/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.53400	1.58600	0
18/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.03300	3.08600	0
18/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.13300	3.18600	0
18/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.23300	3.28600	0
18/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.73300	5.78600	0
18/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.43400	1.48700	0
18/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.93300	2.98600	0
18/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.63300	5.68600	0
18/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.88300	3.93600	0
18/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.98300	4.03600	0
18/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.08300	4.13600	0
18/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.18300	4.23600	0
18/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.28300	6.33600	0
18/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	2.03300	2.08600	0
18/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	4.03300	4.08600	0
18/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.13300	4.18600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.23300	6.28600	0
18/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.28300	4.33600	0
18/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.38300	4.43600	0
18/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.48300	6.53600	0
18/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.13300	2.18600	0
18/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.23300	4.28600	0
18/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.33300	6.38600	0
18/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.93300	1.98600	0
18/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.13300	6.18600	0
18/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.73300	1.78600	0
18/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.63300	1.68600	0
18/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.83300	5.88600	0
18/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.13500	1.18800	0
18/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.83300	2.88600	0
18/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.53300	5.58600	0
18/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.28400	1.33700	0
18/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.98300	3.03600	0
18/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.68300	5.73600	0
18/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.93300	5.98600	0
18/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.18500	1.23800	0
18/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.88300	2.93600	0
18/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.58300	5.63600	0
18/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.33400	1.38700	0
18/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.98300	6.03600	0
18/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.08500	1.13800	0
18/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.48300	5.53600	0
18/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.93700	0.99000	0
18/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.63300	2.68600	0
18/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.73300	2.78600	0
18/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.33300	5.38600	0
18/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.88800	0.94000	0
18/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.28300	5.33600	0
18/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.79000	0.84200	0
18/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.18300	5.23600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.83900	0.89100	0
18/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.53300	2.58600	0
18/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.23300	5.28600	0
18/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.46100	0.51000	0
18/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.23300	2.28600	0
18/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.33300	2.38600	0
18/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.43300	2.48600	0
18/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.83300	4.88600	0
18/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.50600	0.55600	0
18/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.37400	0.42100	0
18/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.73300	4.78600	0
18/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.33300	0.37800	0
18/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.98300	2.03600	0
18/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.68300	4.73600	0
18/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.64600	0.69700	0
18/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.03300	5.08600	0
18/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.41700	0.46500	0
18/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.78300	4.83600	0
18/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.29300	0.33700	0
18/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.12600	0.15800	0
18/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.78300	1.83600	0
18/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.88300	1.93600	0
18/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.10500	0.13000	220
18/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.08700	0.10900	0
18/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.58300	4.63600	0
18/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.48400	1.53700	0
18/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.07100	0.09000	200
18/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.98300	5.03600	0
18/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.98300	8.03600	0
18/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.73300	7.78600	0
18/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.03000	0.03900	0
18/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.33300	4.38600	0
18/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.01100	0.01500	0
18/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.43300	4.48600	0
18/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.43300	5.48600	0
18/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00500	0.00700	500
18/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00400	0.00500	670
18/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.23400	1.28700	0
18/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00300	0.00400	5,000
18/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.25500	0.29700	0
18/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00800	0.01100	0
18/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.38400	1.43700	0
18/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
18/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.18500	0.22300	100
18/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.15400	0.18900	562
18/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.03600	1.08900	0
18/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.53300	4.58600	0
18/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.38300	5.43600	0
18/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.04700	0.06000	0
18/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.74200	0.79400	0
18/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.05800	0.07400	0
18/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.03700	0.04900	0
18/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.69400	0.74500	0
18/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01800	0.02400	5,110
18/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.55200	0.60200	0
18/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.93300	4.98600	0
18/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.43300	6.48600	0
18/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.43300	8.48600	0
18/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.53300	6.58600	0
18/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.53300	8.58600	0
18/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.63300	6.68600	0
18/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.63300	8.68600	0
18/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.73300	6.78600	0
18/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.73300	8.78600	0
18/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.68300	6.73600	0
18/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.68300	8.73600	0
18/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.88300	6.93600	0
18/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.88300	8.93600	0
18/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.93300	6.98600	0
18/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.93300	8.98600	0
18/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.98700	1.03900	0
18/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.98300	7.03600	0
18/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.98300	9.03600	0
18/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.78300	6.83600	0
18/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.78300	8.83600	0
18/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01400	0.01900	0
18/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.48300	4.53600	0
18/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.48300	8.53600	0
18/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.38300	6.43600	0
18/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.38300	8.43600	0
18/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00600	0.00900	9,671
18/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.33300	8.38600	0
18/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.02300	0.03100	0
18/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.59900	0.65000	0
18/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.58300	6.63600	0
18/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.58300	8.63600	0
18/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.83300	6.88600	0
18/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.83300	8.88600	0
18/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.80050	7.74690	40,658
18/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.14900	0.14000	0
18/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.65100	3.59700	0
18/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.60100	3.54700	0
18/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00800	0.00700	0
18/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.05300	1.99900	0
18/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.05100	2.99700	0
18/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.51100	0.47700	0
18/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.36100	1.30900	0
18/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.35200	2.29800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.35100	3.29700	0
18/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.45900	1.40700	0
18/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.45200	2.39800	0
18/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.45100	3.39700	0
18/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.64900	0.61000	0
18/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.55700	1.50500	0
18/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.55100	3.49700	0
18/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.16900	0.15900	140
18/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.61300	0.57500	0
18/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.50800	1.45600	0
18/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.50100	2.44800	0
18/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.50100	3.44700	0
18/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.14000	0.13200	0
18/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.09800	0.09300	0
18/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.10400	0.09800	0
18/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.11900	1.06800	0
18/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.10300	2.04900	0
18/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.10100	3.04700	0
18/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.13200	0.12400	0
18/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.48000	0.44800	100
18/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.30200	2.24800	0
18/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.30100	3.24700	0
18/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.12400	0.11700	0
18/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.45000	0.41900	0
18/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.26400	1.21200	0
18/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.25200	2.19900	0
18/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.25100	3.19700	0
18/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.11700	0.11100	0
18/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.21600	1.16400	0
18/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.20200	2.14900	0
18/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.20100	3.14700	0
18/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.11000	0.10400	0
18/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.16700	1.11500	0
18/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.15200	2.09900	0
18/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.15100	3.09700	0
18/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.09200	0.08800	0
18/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.32000	0.29900	21,795
18/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.02400	0.97500	0
18/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.00300	1.95000	0
18/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.00100	2.94700	0
18/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.30000	0.28000	450
18/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.97900	0.93000	0
18/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.95300	1.90000	0
18/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.95100	2.89700	0
18/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.08200	0.07900	0
18/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.28100	0.26300	55

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.93400	0.88700	0
18/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.90400	1.85100	0
18/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.90100	2.84700	0
18/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.72500	0.68300	0
18/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.65600	1.60300	0
18/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.65100	2.59800	0
18/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06600	0.06400	0
18/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.21700	0.20400	0
18/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.76500	0.72200	0
18/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.70600	1.65300	0
18/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.70100	2.64800	0
18/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.26400	0.24600	0
18/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.89100	0.84400	0
18/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.85400	1.80100	0
18/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.85100	2.79700	0
18/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07800	0.07500	0
18/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.08700	0.08300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07400	0.07100	0
18/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.84800	0.80200	0
18/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.80500	1.75100	0
18/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.06000	0.05800	21,795
18/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.68700	0.64600	0
18/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.60700	1.55400	0
18/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.60100	2.54800	0
18/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05700	0.05500	0
18/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.07000	0.06700	0
18/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.57800	0.54100	0
18/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.31300	1.26000	0
18/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.80100	2.74700	0
18/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.30100	4.24700	0
18/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.18000	0.16900	0
18/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.07100	1.02000	0
18/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.55100	2.49800	0
18/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.05100	3.99700	0
18/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05400	0.05200	0
18/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.42100	0.39200	390
18/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
18/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06300	0.06100	21,978

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05100	0.05000	0
18/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.39400	0.36600	100
18/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04000	0.04000	0
18/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04400	0.04300	0
18/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.36800	0.34200	600
18/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.03900	0.03800	0
18/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04200	0.04100	0
18/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04600	0.04500	0
18/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.34300	0.31800	33
18/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.20400	0.19100	0
18/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.15900	0.14900	1,900
18/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.19100	0.18000	135
18/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01500	0.01400	0
18/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01700	0.01600	0
18/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02000	0.01900	0
18/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02300	0.02200	0
18/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02700	0.02600	0
18/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03100	0.03000	0
18/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03500	0.03500	0
18/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.23200	0.21700	0
18/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
18/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.04900	0.04700	26,596
18/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.54400	0.50900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.70100	3.64700	0
18/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.75500	1.70200	0
18/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.75100	2.69700	0
18/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.75100	3.69700	0
18/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.20100	4.14700	0
18/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.15100	4.09700	0
18/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01600	0.01500	0
18/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.01800	0.01800	0
18/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02200	0.02100	0
18/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.02900	0.02800	0
18/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03400	0.03200	0
18/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03700	0.03600	0
18/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.24700	0.23100	0
18/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02500	0.02400	0
18/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.10100	4.04700	0
18/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.00100	3.94700	0
18/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.85100	3.79700	0
18/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.95100	3.89700	0
18/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.90100	3.84700	0
18/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.80100	3.74700	0
18/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.80600	0.76200	0
18/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.05600	0.06500	0
18/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.25000	6.30300	0
18/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.25000	8.30300	0
18/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.20000	8.25300	0
18/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.10000	6.15300	0
18/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.10000	8.15300	0
18/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.70000	9.75300	0
18/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.05000	6.10300	0
18/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.05000	8.10300	0
18/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.15100	4.20400	0
18/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.15000	6.20300	0
18/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.15000	8.20300	0
18/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.00100	4.05400	0
18/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.00000	6.05300	0
18/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.00000	8.05300	0
18/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.95200	4.00400	0
18/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.95000	6.00300	0
18/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.90000	7.95300	0
18/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.22500	2.27700	0
18/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.44700	0.48400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.93700	1.98900	0
18/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.03400	2.08500	0
18/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.12900	2.18100	0
18/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.32200	2.37400	0
18/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.41800	2.47100	0
18/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.51600	2.56800	0
18/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.30000	8.35300	0
18/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.85000	7.90300	0
18/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.80000	7.85300	0
18/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.30000	6.35300	0
18/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.14400	0.16200	0
18/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.60100	4.65400	0
18/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.64900	1.70000	0
18/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.35100	4.40400	0
18/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.48200	0.52000	0
18/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.98500	2.03800	0
18/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.08100	2.13300	0
18/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.17700	2.22900	0
18/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.27300	2.32500	0
18/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.37000	2.42200	0
18/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.46700	2.51900	0
18/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.56500	2.61700	0
18/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.65100	4.70400	0
18/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.59100	0.63300	6
18/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.61400	2.66600	0
18/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.71200	2.76400	0
18/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.80100	4.85400	0
18/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.70900	0.75200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.66300	2.71500	0
18/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.76100	2.81300	0
18/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.85900	2.91200	0
18/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.95100	5.00400	0
18/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.55400	0.59400	0
18/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.75100	4.80400	0
18/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.29300	0.32100	0
18/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.69600	1.74800	0
18/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.79200	1.84400	0
18/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.88900	1.94100	0
18/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.26800	0.29500	0
18/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.74400	1.79600	0
18/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.84000	1.89300	0
18/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.40100	4.45400	0
18/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.24400	0.26900	0
18/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.60100	1.65300	0
18/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.41300	1.46400	0
18/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.10100	4.15400	0
18/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.45100	4.50400	0
18/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.22100	0.24500	130
18/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.55400	1.60500	0
18/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.02300	0
18/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.63000	0.67200	0
18/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.45300	3.50600	0
18/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.45000	6.50300	0
18/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.95000	8.00300	0
18/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01300	0.01300	0
18/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.20500	3.25800	0
18/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.70100	4.75400	0
18/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.20000	6.25300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.70000	7.75300	0
18/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.12800	0.14400	0
18/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.32000	1.37000	0
18/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.50700	1.55800	0
18/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.05100	4.10400	0
18/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.08700	0.09900	0
18/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.46000	1.51100	0
18/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.40400	3.45700	0
18/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.40000	5.45300	0
18/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.04800	0.05500	0
18/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.27400	1.32400	0
18/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.20100	4.25400	0
18/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.20000	5.25300	0
18/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.13700	1.18600	0
18/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.22800	1.27800	0
18/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.55300	3.60600	0
18/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.55100	4.60400	0
18/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.55000	5.60300	0
18/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04100	0.04700	0
18/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.41400	0.44900	0
18/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.65300	3.70500	0
18/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.65000	5.70300	0
18/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.06500	0.07500	200
18/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.51700	0.55700	0
18/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.36600	1.41700	0
18/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.81000	2.86200	0
18/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.80200	3.85500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.80000	5.85300	0
18/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.07500	0.08600	0
18/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.85200	3.90500	0
18/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.85100	4.90400	0
18/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.85000	5.90300	0
18/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.90800	2.96100	0
18/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.90200	3.95500	0
18/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.90100	4.95400	0
18/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.90000	5.95300	0
18/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.70200	3.75500	0
18/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.70000	5.75300	0
18/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03400	0.04000	0
18/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.38100	0.41600	0
18/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.18200	1.23200	0
18/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.60300	3.65600	0
18/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.60000	5.65300	0
18/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02900	0.03300	0
18/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.35000	0.38300	430
18/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02400	0.02800	0
18/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.32000	0.35200	200
18/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.09200	1.14100	0
18/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.50300	3.55600	0
18/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.50100	4.55400	0
18/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.50000	5.55300	0
18/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.96000	1.00700	0
18/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.35400	3.40700	0
18/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.35000	5.40300	0
18/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01600	0.01700	0
18/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.91700	0.96400	0
18/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.30400	3.35700	0
18/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.30100	4.35400	0
18/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.30000	5.35300	0
18/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.20000	0.22200	0
18/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.87400	0.92000	0
18/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.25500	3.30800	0
18/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.25100	4.30400	0
18/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.25000	5.30300	0
18/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.18000	0.20100	0
18/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.83200	0.87700	0
18/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01900	0.02100	0
18/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.00400	1.05100	0
18/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.70000	6.75300	0
18/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.75200	3.80500	0
18/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.75000	6.80300	0
18/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.80000	6.85300	0
18/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.04800	1.09600	0
18/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.79000	0.83500	0
18/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.11300	0.12800	0
18/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.66900	0.71200	0
18/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.00100	5.05400	0
18/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.50000	6.55300	0
18/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.09900	0.11300	0
18/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.45000	8.50300	0
18/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00900	0.01000	0
18/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.55000	6.60300	0
18/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.55000	8.60300	0
18/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.01100	0.01200	0
18/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.16100	0.18000	0
18/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.65000	6.70300	0
18/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.65000	8.70300	0
18/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.75000	8.80300	0
18/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.70000	8.75300	0
18/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.90000	6.95300	0
18/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.90000	8.95300	0
18/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.95800	3.01000	0
18/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.95000	7.00300	0
18/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.95000	9.00300	0
18/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.00700	3.06000	0
18/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.00000	7.05300	0
18/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.00000	9.05300	0
18/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.80000	8.85300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.50000	8.55300	0
18/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.40000	6.45300	0
18/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.40000	8.45300	0
18/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.35000	6.40300	0
18/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.35000	8.40300	0
18/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.74900	0.79300	0
18/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.93310	7.87890	6,847
18/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03100	0.03100	0
18/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.10100	0.09800	0
18/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.14500	1.09500	0
18/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.09100	2.03700	0
18/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.08500	3.03100	0
18/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.08300	4.02900	0
18/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03100	0.03100	0
18/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.10400	0.10100	0
18/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.50600	0.47800	0
18/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.19000	1.13900	0
18/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.14000	2.08700	0
18/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.13500	3.08100	0
18/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.13300	4.07900	0
18/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.48300	0.45500	509
18/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03000	0.03000	0
18/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.09800	0.09500	0
18/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.46000	0.43500	0
18/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.10100	1.05400	0
18/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.04200	1.98800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.03500	2.98100	0
18/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.03300	3.97900	0
18/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02900	0.02800	0
18/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09500	0.09200	0
18/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.43800	0.41700	0
18/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.05800	1.01400	0
18/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.99200	1.93900	0
18/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.98500	2.93100	0
18/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.98400	3.92900	0
18/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02700	0.02700	0
18/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.08800	0.08600	0
18/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.40100	0.38100	0
18/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.97900	0.93600	0
18/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.89500	1.84200	0
18/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.88500	2.83100	0
18/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.88400	3.82900	0
18/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02600	0.02600	0
18/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08500	0.08300	0
18/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.38400	0.36500	0
18/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.94000	0.89900	0
18/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.84600	1.79400	0
18/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.83600	2.78200	0
18/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.83400	3.77900	0
18/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02500	0.02500	0
18/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08200	0.08000	0
18/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.36700	0.34900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.90300	0.86200	0
18/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.79800	1.74500	0
18/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.78600	2.73200	0
18/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.78400	3.72900	0
18/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02300	0.02200	0
18/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07400	0.07200	0
18/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.79600	0.75800	0
18/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.65300	1.60200	0
18/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.63700	2.58300	0
18/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.63400	3.58000	0
18/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02400	0.02300	0
18/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07700	0.07500	0
18/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.33700	0.32000	0
18/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.83100	0.79200	0
18/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.70100	1.64900	0
18/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.68600	2.63200	0
18/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.68400	3.63000	0
18/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02100	0.02100	0
18/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.07000	0.06800	0
18/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.29600	0.28200	585
18/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.73000	0.69400	0
18/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.55800	1.50700	0
18/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.53700	2.48300	0
18/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.53400	3.48000	0
18/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.32200	0.30700	0
18/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03300	0.03300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.11100	0.10800	0
18/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.55600	0.52600	0
18/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.28000	1.22900	0
18/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.23900	2.18600	0
18/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.23400	3.18000	0
18/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.23300	4.17900	0
18/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03200	0.03200	0
18/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.10700	0.10500	0
18/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.53100	0.50200	0
18/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.23500	1.18400	0
18/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.19000	2.13600	0
18/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.18500	3.13000	0
18/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.18300	4.12900	0
18/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02800	0.02800	0
18/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.09200	0.08900	0
18/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.41900	0.39800	0
18/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.01800	0.97500	0
18/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.94300	1.89100	0
18/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.93500	2.88100	0
18/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.93400	3.87900	0
18/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02400	0.02400	0
18/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.08000	0.07700	0
18/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.35200	0.33500	0
18/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.86600	0.82700	0
18/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.74900	1.69700	0
18/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.73600	2.68200	0
18/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.73400	3.68000	0
18/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02200	0.02200	0
18/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07200	0.07000	0
18/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.30900	0.29400	3,000
18/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.76300	0.72600	0
18/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.60600	1.55400	0
18/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.58700	2.53300	0
18/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.58400	3.53000	0
18/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.14500	0.14000	0
18/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.16200	0.15600	0
18/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.26100	0.24900	500
18/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.18200	0.17500	0
18/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.23000	0.22000	3,000
18/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.16800	0.16200	0
18/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.05200	0.05500	0
18/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.34800	0.37300	0
18/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.92400	1.97600	0
18/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.84900	3.90300	0
18/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.82500	5.88000	0
18/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.81800	7.87200	0
18/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04700	0.05000	0
18/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.32300	0.34700	0
18/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.87800	1.92900	0
18/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.80000	3.85400	0
18/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.77600	5.83000	0
18/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.76800	7.82200	0
18/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.68900	0.72800	0
18/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02500	0.02800	0
18/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.19700	0.21500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.76300	0.80300	0
18/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.53700	2.58900	0
18/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.48800	4.54200	0
18/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.47200	6.52600	0
18/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.46800	8.52200	0
18/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01800	0.02000	0
18/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.14800	0.16300	0
18/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.65400	0.69100	0
18/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.39400	2.44600	0
18/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.34100	4.39400	0
18/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.32300	6.37600	0
18/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.31800	8.37200	0
18/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.02000	0.02300	0
18/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.16300	0.17900	0
18/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.44100	2.49300	0
18/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.39000	4.44300	0
18/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.37200	6.42600	0
18/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.36800	8.42200	0
18/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01500	0.01600	0
18/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.12000	0.13300	0
18/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.58400	0.62000	0
18/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.29900	2.35100	0
18/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.24200	4.29600	0
18/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.22300	6.27700	0
18/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.21800	8.27200	0
18/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01300	0.01500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.10700	0.12000	0
18/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.55100	0.58600	0
18/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.25200	2.30400	0
18/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.19300	4.24700	0
18/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.17300	6.22700	0
18/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.16800	8.22200	0
18/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.09600	0.10700	0
18/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.51800	0.55200	0
18/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.20500	2.25700	0
18/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.14400	4.19800	0
18/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.12400	6.17800	0
18/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.11800	8.17200	0
18/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00900	0.01000	0
18/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.07500	0.08500	0
18/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.45500	0.48800	0
18/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.11200	2.16300	0
18/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.04600	4.09900	0
18/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.02400	6.07900	0
18/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.01800	8.07200	0
18/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06800	0.07500	0
18/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.42700	0.45600	0
18/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.06500	2.11600	0
18/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.99700	4.05100	0
18/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.97500	6.02900	0
18/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.96800	8.02200	0
18/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.40000	0.42600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05700	0.06000	0
18/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.37300	0.39900	0
18/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.97100	2.02200	0
18/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.89800	3.95200	0
18/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.87500	5.93000	0
18/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.86800	7.92200	0
18/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06200	0.06600	0
18/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.01800	2.06900	0
18/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.94800	4.00200	0
18/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.92500	5.97900	0
18/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.91800	7.97200	0
18/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.33500	1.38300	0
18/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.24900	1.29600	0
18/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.99700	1.04100	0
18/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.37900	1.42700	0
18/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.87800	0.92000	0
18/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.51200	1.56100	0
18/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02300	0.02500	0
18/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.18000	0.19700	0
18/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.72600	0.76500	0
18/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.48900	2.54100	0
18/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.43900	4.49300	0
18/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.42200	6.47600	0
18/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.41800	8.47200	0
18/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01600	0.01800	0
18/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.13300	0.14800	0
18/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.61900	0.65600	0
18/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.34700	2.39800	0
18/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.29100	4.34500	0
18/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.27300	6.32700	0
18/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.26800	8.32200	0
18/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.01000	0.01200	0
18/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.08500	0.09600	0
18/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.48600	0.51900	0
18/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.15900	2.21000	0
18/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.09500	4.14900	0
18/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.07400	6.12800	0
18/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.06800	8.12200	0
18/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.06540	8.01060	663
18/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03200	0.03100	0
18/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06900	0.06800	0
18/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.17200	0.16700	0
18/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.59900	0.57200	0
18/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.22000	1.17300	0
18/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.13000	2.07600	0
18/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.12100	3.06600	0
18/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.11600	4.06200	0
18/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.39400	0.37700	0
18/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03100	0.03100	0
18/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06800	0.06600	0
18/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.16800	0.16300	300

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.17900	1.13300	0
18/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.08100	2.02700	0
18/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.07100	3.01600	0
18/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.06600	4.01200	0
18/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01300	0.01300	0
18/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03100	0.03000	0
18/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06600	0.06500	0
18/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.16400	0.15900	0
18/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.55500	0.53200	0
18/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.13900	1.09600	0
18/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.03200	1.97900	0
18/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.02100	2.96700	0
18/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.01700	3.96200	0
18/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01300	0.01300	0
18/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03000	0.02900	0
18/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06500	0.06400	0
18/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.16000	0.15500	0
18/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.53600	0.51400	0
18/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.10200	1.05900	0
18/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.98400	1.93100	0
18/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.97200	2.91700	0
18/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.96700	3.91200	0
18/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.57700	0.55100	0
18/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02900	0.02900	0
18/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06300	0.06200	0
18/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.15500	0.15100	0
18/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.51800	0.49600	4,400
18/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.06600	1.02400	0
18/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.93600	1.88400	0
18/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.92200	2.86700	0
18/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.91700	3.86200	0
18/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02900	0.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06200	0.06100	0
18/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.15100	0.14700	0
18/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.50000	0.47900	0
18/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.03000	0.98900	0
18/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.88900	1.83600	0
18/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.87200	2.81800	0
18/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.86700	3.81200	0
18/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02800	0.02700	0
18/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06100	0.05900	0
18/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.14700	0.14300	0
18/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.48300	0.46300	0
18/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.99500	0.95500	0
18/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.84200	1.78900	0
18/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.82300	2.76800	0
18/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.81700	3.76200	0
18/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02600	0.02500	0
18/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05600	0.05500	0
18/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.13300	0.12900	0
18/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.42100	0.40400	0
18/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.86500	0.82900	0
18/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.65600	1.60500	0
18/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.62400	2.57000	0
18/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.61800	3.56300	0
18/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02600	0.02600	0
18/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05700	0.05600	0
18/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.13600	0.13200	0
18/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.43600	0.41700	0
18/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.89600	0.85900	0
18/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.70200	1.65000	0
18/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.67400	2.61900	0
18/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.66800	3.61300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.38100	0.36500	117
18/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01000	0.01000	0
18/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02500	0.02500	0
18/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05400	0.05300	0
18/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.12900	0.12600	0
18/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.40700	0.39000	0
18/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.83500	0.79900	0
18/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.61000	1.56000	0
18/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.57500	2.52000	0
18/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.56800	3.51300	0
18/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.46600	0.44700	0
18/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.26000	0.25100	0
18/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.21300	0.20600	0
18/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.72300	2.66900	0
18/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.71700	3.66300	0
18/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02000	0.01900	0
18/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04400	0.04300	0
18/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.09900	0.09700	0
18/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.28500	0.27500	0
18/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.01500	4.96100	0
18/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.27700	0.26600	330
18/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.21900	0.21200	0
18/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03300	0.03200	0
18/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07100	0.07000	0
18/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.18100	0.17600	0
18/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.64600	0.61700	0
18/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.30300	1.25500	0
18/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.22900	2.17400	0
18/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.22000	3.16500	0
18/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.21600	4.16100	0
18/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03200	0.03200	0
18/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07000	0.06900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.17700	0.17200	0
18/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.62200	0.59400	0
18/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.26200	1.21400	0
18/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.17900	2.12500	0
18/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.17000	3.11600	0
18/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.16600	4.11100	0
18/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02700	0.02700	0
18/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05900	0.05800	0
18/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.14300	0.13900	0
18/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.96100	0.92200	0
18/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.79500	1.74300	0
18/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.77300	2.71900	0
18/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.76700	3.71300	0
18/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02700	0.02600	0
18/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05800	0.05700	0
18/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.14000	0.13600	0
18/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.45100	0.43200	0
18/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.92800	0.89000	0
18/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.74800	1.69600	0
18/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03300	0.03500	0
18/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.21300	0.22900	0
18/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.73600	0.77100	0
18/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.42500	2.47500	0
18/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.34300	4.39600	0
18/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.31200	6.36500	0
18/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.29600	8.35000	0
18/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.03000	0.03200	0
18/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.19600	0.21100	0
18/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.37800	2.42800	0
18/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.29400	4.34700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.26200	6.31600	0
18/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.24700	8.30000	0
18/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.09700	0.10300	0
18/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.45700	0.48300	0
18/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.01200	2.06100	0
18/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.90500	3.95800	0
18/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.86700	5.92100	0
18/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.84900	7.90300	0
18/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08800	0.09400	0
18/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.43100	0.45600	0
18/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.96600	2.01500	0
18/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.85600	3.90900	0
18/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.81800	5.87100	0
18/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.65400	1.70100	0
18/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.31200	1.35500	0
18/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.27000	1.31400	0
18/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.08400	3.13600	0
18/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.02900	5.08200	0
18/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.00500	7.05800	0
18/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.69800	1.74500	0
18/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.39500	1.44000	0
18/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.79900	7.85300	0
18/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.70100	0.73600	0
18/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.01000	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04500	0.04900	0
18/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.27000	0.28800	0
18/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.84200	0.87900	0
18/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.56400	2.61500	0
18/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.48900	4.54200	0
18/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.46000	6.51400	0
18/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.44500	8.49900	0
18/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.91600	0.95400	0
18/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03700	0.03900	0
18/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.23100	0.24800	0
18/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.77100	0.80600	0
18/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.47100	2.52100	0
18/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.39200	4.44500	0
18/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.36100	6.41500	0
18/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.34600	8.40000	0
18/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.04100	0.04400	0
18/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.25000	0.26800	0
18/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.80600	0.84300	0
18/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.51800	2.56800	0
18/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.44100	4.49400	0
18/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.41100	6.46400	0
18/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.39600	8.44900	0
18/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00800	0.00700	0
18/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02700	0.02800	0
18/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.18000	0.19400	0
18/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.66800	0.70200	0
18/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.33200	2.38200	0
18/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.24600	4.29800	0
18/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.21300	6.26600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.19700	8.25100	0
18/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02400	0.02500	0
18/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.16500	0.17800	0
18/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.63500	0.66800	0
18/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.28600	2.33600	0
18/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.19700	4.25000	0
18/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.16400	6.21700	0
18/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.14700	8.20100	0
18/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02100	0.02300	0
18/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.15100	0.16300	0
18/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.60300	0.63500	0
18/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.24000	2.29000	0
18/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.14800	4.20100	0
18/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.11400	6.16800	0
18/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.09800	8.15100	0
18/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.51200	0.54000	0
18/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01900	0.02000	0
18/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.13700	0.14800	0
18/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.57100	0.60300	0
18/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.19500	2.24400	0
18/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.10000	4.15300	0
18/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.06500	6.11800	0
18/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.04800	8.10200	0
18/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.12400	0.13500	0
18/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.54000	0.57100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.14900	2.19800	0
18/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.05100	4.10400	0
18/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.01600	6.06900	0
18/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.99800	8.05200	0
18/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01600	0.01600	0
18/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.11400	0.12200	0
18/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.10300	2.15200	0
18/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.00300	4.05500	0
18/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.96600	6.02000	0
18/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.94900	8.00200	0
18/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.87900	0.91600	0
18/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01500	0.01500	0
18/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.10500	0.11200	0
18/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.48400	0.51100	0
18/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.05700	2.10600	0
18/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.95400	4.00700	0
18/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.91700	5.97000	0
18/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.89900	7.95300	0
18/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.00390	12.00700	12,402
18/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.01100	0.01200	0
18/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.17000	0.17500	0
18/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.00800	1.01200	0
18/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.00400	2.00700	0
18/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.11400	0.11900	0
18/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.86200	0.86600	0
18/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.85400	1.85700	0
18/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.13100	0.13500	0
18/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.91000	0.91400	0
18/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.90400	1.90700	0
18/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.85400	2.85700	0
18/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00400	0.00500	0
18/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.06500	0.06900	0
18/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.67200	0.67600	0
18/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.65400	1.65800	0
18/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.65400	2.65700	0
18/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.09900	0.10400	0
18/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.81400	0.81800	0
18/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.80400	1.80700	0
18/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.80400	2.80700	0
18/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.08700	0.09100	0
18/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.76600	0.77000	0
18/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.75400	1.75700	0
18/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.75400	2.75700	0
18/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.05700	0.06000	0
18/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.62600	0.63000	0
18/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.60500	1.60800	0
18/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.60400	2.60700	0
18/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00900	0.01000	0
18/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.14900	0.15400	0
18/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.95900	0.96300	0
18/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.95400	1.95700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00300	0.00400	0
18/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.04900	0.05200	0
18/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.58100	0.58500	0
18/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.55500	1.55800	0
18/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.55400	2.55700	0
18/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.07500	0.07900	0
18/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.71900	0.72300	0
18/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.70400	1.70800	0
18/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.70400	2.70700	0
18/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.01400	0.01500	11,630
18/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.22800	0.23400	0
18/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.10700	1.11000	0
18/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.10400	2.10700	0
18/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.02800	0.03000	0
18/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.40900	0.41400	0
18/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.35500	1.35900	0
18/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.35400	2.35700	0
18/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.02100	0.02300	0
18/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.33200	0.33700	0
18/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.25600	1.25900	0
18/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.25400	2.25700	0
18/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00100	0
18/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.03700	0.03900	0
18/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.49300	0.49700	0
18/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.45500	1.45800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.45400	2.45700	0
18/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00100	0.00200	0
18/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.01600	0.01700	0
18/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.26100	0.26600	0
18/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.15600	1.16000	0
18/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.15400	2.15700	0
18/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.19800	0.20300	0
18/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.05700	1.06100	0
18/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.05400	2.05700	0
18/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.01800	0.02000	0
18/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.29500	0.30000	0
18/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.20600	1.20900	0
18/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.20400	2.20700	0
18/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
18/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.02400	0.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.37000	0.37500	0
18/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.30600	1.30900	0
18/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.30400	2.30700	0
18/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00200	0.00300	0
18/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.25400	3.25700	0
18/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.80400	3.80700	0
18/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.55400	3.55700	0
18/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.30400	3.30700	0
18/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.60400	3.60700	0
18/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.03200	0.03400	0
18/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.45000	0.45500	0
18/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.40500	1.40800	0
18/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.40400	2.40700	0
18/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.04300	0.04500	0
18/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.53600	0.54100	0
18/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.50500	1.50800	0
18/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.50400	2.50700	0
18/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.40400	3.40700	0
18/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.50400	3.50700	0
18/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.45400	3.45700	0
18/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.20400	3.20700	0
18/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.10400	3.10700	0
18/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.15400	3.15700	0
18/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.05400	3.05700	0
18/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.90400	2.90700	0
18/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.95400	2.95700	0
18/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.65400	3.65700	0
18/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.05400	4.05700	0
18/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.00400	3.00700	0
18/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.00400	4.00700	0
18/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.15400	4.15700	0
18/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.95400	3.95700	0
18/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.35400	3.35700	0
18/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.85400	3.85700	0
18/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.19600	6.19300	0
18/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.19600	8.19300	0
18/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.64600	6.64300	0
18/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.64600	8.64300	0
18/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.34700	2.34400	0
18/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.34600	4.34300	0
18/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.34600	6.34300	0
18/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.34600	8.34300	0
18/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.04600	3.04300	0
18/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.04600	5.04300	0
18/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.04600	7.04300	0
18/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.04600	9.04300	0
18/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.14600	3.14300	0
18/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.14600	5.14300	0
18/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.14600	7.14300	0
18/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.14600	9.14300	0
18/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.09600	3.09300	0
18/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.09600	5.09300	0
18/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.09600	7.09300	0
18/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.09600	9.09300	0
18/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.94600	6.94300	0
18/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.94600	8.94300	0
18/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.84600	6.84300	0
18/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.84600	8.84300	0
18/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.89600	6.89300	0
18/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.89600	8.89300	0
18/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.79600	6.79300	0
18/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.79600	8.79300	0
18/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.54600	6.54300	0
18/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.54600	8.54300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.49600	6.49300	0
18/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.49600	8.49300	0
18/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.59600	6.59300	0
18/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.59600	8.59300	0
18/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.49900	1.49600	0
18/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03200	0.03400	0
18/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.53900	0.53800	0
18/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.49700	2.49400	0
18/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.49600	3.49300	0
18/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.49600	4.49300	0
18/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.49600	5.49300	0
18/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.04600	0.04800	0
18/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.62800	0.62700	0
18/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.39700	2.39400	0
18/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.39600	4.39300	0
18/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.39600	6.39300	0
18/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.39600	8.39300	0
18/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.69600	6.69300	0
18/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.69600	8.69300	0
18/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.44700	2.44400	0
18/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.44600	4.44300	0
18/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.44600	6.44300	0
18/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.44600	8.44300	0
18/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.19700	2.19400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.19600	4.19300	0
18/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.74600	6.74300	0
18/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.74600	8.74300	0
18/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.59800	1.59600	0
18/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.59600	2.59300	0
18/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.59600	3.59300	0
18/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.59600	4.59300	0
18/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.59600	5.59300	0
18/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.06600	0.06800	0
18/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.72000	0.71900	0
18/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.69800	1.69500	0
18/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.69600	2.69300	0
18/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.69600	3.69300	0
18/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.69600	4.69300	0
18/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.69600	5.69300	0
18/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09100	0.09300	0
18/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.81400	0.81300	0
18/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.79800	1.79500	0
18/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.79600	2.79300	0
18/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.79600	3.79300	0
18/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.79600	4.79300	0
18/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.79600	5.79300	0
18/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00300	0.00400	0
18/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.14400	0.14600	0
18/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.95800	0.95600	0
18/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.94700	1.94400	0
18/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.94600	2.94300	0
18/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.94600	3.94300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.94600	4.94300	0
18/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.94600	5.94300	0
18/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00200	0.00300	0
18/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.10700	0.10900	0
18/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.86200	0.86000	0
18/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.84700	1.84500	0
18/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.84600	2.84300	0
18/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.84600	3.84300	0
18/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.84600	4.84300	0
18/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.84600	5.84300	0
18/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.03900	0.04000	0
18/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.58300	0.58200	0
18/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.54900	1.54600	0
18/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.54600	2.54400	0
18/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.54600	3.54300	0
18/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.54600	4.54300	0
18/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.54600	5.54300	0
18/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.07800	0.08000	0
18/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.76700	0.76600	0
18/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.74800	1.74500	0
18/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.74600	2.74300	0
18/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.74600	3.74300	0
18/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.74600	4.74300	0
18/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.74600	5.74300	0
18/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00100	0.00200	0
18/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05500	0.05700	0
18/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.67400	0.67300	0
18/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.64800	1.64500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.64600	2.64300	0
18/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.64600	3.64300	0
18/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.64600	4.64300	0
18/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.64600	5.64300	0
18/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.12400	0.12700	0
18/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.91000	0.90800	0
18/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.89700	1.89400	0
18/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.89600	2.89300	0
18/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.89600	3.89300	0
18/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.89600	4.89300	0
18/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.89600	5.89300	0
18/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.04700	2.04400	0
18/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00000	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01500	0.01600	0
18/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.37100	0.37200	0
18/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.30100	1.29800	0
18/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.29700	2.29400	0
18/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.29600	3.29300	0
18/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.29600	4.29300	0
18/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.29600	5.29300	0
18/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.29600	7.29300	0
18/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.29600	9.29300	0
18/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02700	0.02800	0
18/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.49500	0.49500	0
18/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.44900	1.44700	0
18/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.44600	3.44300	0
18/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.44600	5.44300	0
18/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.44600	7.44300	0
18/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.44600	9.44300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.54600	7.54300	0
18/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.54600	9.54300	0
18/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.59600	7.59300	0
18/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.59600	9.59300	0
18/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.74600	7.74300	0
18/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.74600	9.74300	0
18/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.84600	7.84300	0
18/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.84600	9.84300	0
18/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.89600	7.89300	0
18/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.89600	9.89300	0
18/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.94600	7.94300	0
18/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.94600	9.94300	0
18/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00500	0.00600	0
18/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.19500	0.19700	0
18/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.05500	1.05300	0
18/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.04600	4.04300	0
18/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.04600	6.04300	0
18/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.04600	8.04300	0
18/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.04600	10.04300	0
18/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.79600	7.79300	0
18/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.79600	9.79300	0
18/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.64600	7.64300	0
18/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.64600	9.64300	0
18/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02200	0.02300	0
18/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.45300	0.45300	0
18/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.40000	1.39700	0
18/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.39600	3.39300	0
18/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.39600	5.39300	0
18/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.39600	7.39300	0
18/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.39600	9.39300	0
18/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.33300	0.33400	0
18/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.25200	1.24900	0
18/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.24600	3.24300	0
18/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.24600	5.24300	0
18/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.24600	7.24300	0
18/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.24600	9.24300	0
18/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01000	0.01100	0
18/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.29500	0.29700	0
18/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.20200	1.20000	0
18/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.19600	3.19300	0
18/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.19600	5.19300	0
18/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.19600	7.19300	0
18/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.19600	9.19300	0
18/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00000	0.00100	0
18/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01800	0.01900	0
18/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.41100	0.41200	0
18/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.35000	1.34800	0
18/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.34600	3.34300	0
18/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.34600	5.34300	0
18/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.34600	7.34300	0
18/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.34600	9.34300	0
18/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.49600	7.49300	0
18/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.49600	9.49300	0
18/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.22700	0.22800	0
18/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.10400	1.10200	0
18/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.09700	2.09400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.09600	4.09300	0
18/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.09600	6.09300	0
18/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.09600	8.09300	0
18/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.09600	10.09300	0
18/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.26000	0.26200	0
18/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.15300	1.15100	0
18/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.14700	2.14400	0
18/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.14600	4.14300	0
18/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.14600	6.14300	0
18/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.14600	8.14300	0
18/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.14600	10.14300	0
18/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00400	0.00500	0
18/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.16600	0.16800	0
18/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.00700	1.00500	0
18/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.99700	1.99400	0
18/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.99600	3.99300	0
18/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.99600	5.99300	0
18/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.99600	7.99300	0
18/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.99600	9.99300	0
18/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.20500	12.20880	13,626
18/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.02100	0.02200	0
18/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.02300	0.02500	0
18/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.12500	0.12700	0
18/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.29000	0.29500	0
18/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.63000	1.63500	0
18/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.61100	2.61500	0
18/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.33400	0.33800	8,032
18/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.87600	0.88200	0
18/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.77500	1.77900	0
18/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.76000	2.76400	0
18/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02000	0.02100	0
18/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.40200	0.40700	0
18/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.03300	1.03900	0
18/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.96900	1.97300	0
18/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.99300	0.99800	0
18/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.92000	1.92400	0
18/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.08200	0.08400	0
18/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.17200	0.17500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.42200	0.42700	0
18/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.07400	1.08000	0
18/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.01800	2.02200	0
18/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01900	0.02000	0
18/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.02100	0.02300	0
18/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.63700	0.64200	0
18/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.44100	1.44600	0
18/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.41200	2.41700	0
18/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.12000	0.12300	0
18/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.73400	0.73900	0
18/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.58300	1.58700	0
18/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00200	0.00300	0
18/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01800	0.01900	0
18/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.03900	0.04100	0
18/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.13000	0.13200	0
18/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.30400	0.30800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.80300	0.80900	0
18/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.67800	1.68300	0
18/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.66000	2.66400	0
18/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.07800	0.08000	0
18/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02500	0.02600	0
18/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.47000	0.47500	0
18/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.16400	1.16900	0
18/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.20300	0.20700	0
18/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.52100	0.52700	0
18/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.25500	1.26000	0
18/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.21500	2.21900	0
18/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01600	0.01700	0
18/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.03500	0.03600	0
18/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.11600	0.11800	0
18/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.26500	0.26900	0
18/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.70000	0.70600	0
18/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.53500	1.54000	0
18/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.51200	2.51600	0
18/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.60600	0.61200	0
18/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.39400	1.39900	0
18/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.36300	2.36700	0
18/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01000	0.01100	0
18/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.17900	0.18200	0
18/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.44500	0.45000	0
18/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.06700	2.07100	0
18/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01100	0.01200	0
18/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02600	0.02700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.09000	0.09200	0
18/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.19500	0.19800	0
18/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.49500	0.50000	28
18/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.20900	1.21400	0
18/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.16500	2.17000	0
18/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00400	0.00500	0
18/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.02800	0.03000	0
18/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.21200	0.21600	0
18/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.54900	0.55400	0
18/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.30100	1.30600	0
18/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.26400	2.26800	0
18/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.22200	0.22600	0
18/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.57700	0.58200	0
18/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.31400	2.31800	0
18/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00500	0.00600	0
18/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01500	0.01600	0
18/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.03300	0.03500	0
18/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.25300	0.25700	0
18/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.66800	0.67400	0
18/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.48800	1.49300	0
18/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.46200	2.46600	0
18/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.11200	0.11400	0
18/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01800	0.02000	0
18/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.04100	0.04200	0
18/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.14000	0.14300	0
18/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00900	0.01000	0
18/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.02200	0.02400	0
18/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.05000	0.05200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.16500	0.16800	0
18/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.95300	0.95900	0
18/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.87200	1.87600	0
18/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.85900	2.86300	0
18/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01300	0.01400	0
18/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.06800	0.07000	8,032
18/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.91400	0.92000	0
18/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.82300	1.82700	0
18/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02700	0.02900	0
18/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.06300	0.06400	0
18/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.13500	0.13700	0
18/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.31800	0.32300	0
18/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.83900	0.84500	0
18/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.72600	1.73100	0
18/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.71000	2.71400	0
18/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.02900	0.03100	0
18/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.10000	0.10200	0
18/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.34900	0.35400	0
18/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.34700	1.35200	0
18/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.80900	2.81300	0
18/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.30500	4.30900	0
18/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.09300	0.09500	0
18/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.02400	0.02500	0
18/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.08400	0.08600	0
18/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.27700	0.28200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.11900	1.12400	0
18/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.56100	2.56500	0
18/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.05600	4.06000	0
18/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.05700	0.05900	0
18/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.18700	0.19000	0
18/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.76800	0.77300	0
18/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.11600	2.12000	0
18/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.60700	3.61100	0
18/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00500	0.00600	0
18/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.03200	0.03300	0
18/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.07500	0.07700	0
18/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.10800	0.11000	0
18/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.15800	0.16100	0
18/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.24200	0.24600	0
18/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.38400	0.38900	0
18/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.08700	0.08900	0
18/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.03100	0.03200	0
18/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.10400	0.10600	0
18/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.15200	0.15500	0
18/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.23200	0.23600	0
18/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.36600	0.37100	0
18/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.09700	0.09900	0
18/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00400	0.00500	11,194
18/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.04300	0.04400	0
18/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.25800	3.26100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.14600	0.14900	11,194
18/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.07200	0.07300	0
18/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00100	0.00200	0
18/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.04800	0.05000	0
18/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.40700	3.41100	0
18/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.01000	0.01000	0
18/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.05300	0.05400	0
18/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.50700	3.51100	0
18/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.45700	3.46100	0
18/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.20800	3.21200	0
18/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03800	0.03900	0
18/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.10800	3.11200	0
18/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.15800	3.16200	0
18/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.03600	0.03800	0
18/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.05800	3.06200	0
18/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.90900	2.91300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.95900	2.96300	0
18/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00100	0
18/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.06000	0.06200	0
18/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.65700	3.66000	0
18/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.00800	3.01200	0
18/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.00600	4.01000	0
18/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.15600	4.15900	0
18/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.95600	3.96000	0
18/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.04600	0.04800	0
18/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.35700	3.36100	0
18/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.05500	0.05700	0
18/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.55700	3.56100	0
18/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.85600	3.86000	0
18/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.80600	3.81000	0
18/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.04400	0.04600	0
18/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.30700	3.31100	0
18/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.75200	4.74900	0
18/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.74600	6.74200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.74500	8.74100	0
18/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.29600	7.29200	0
18/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.29500	9.29100	0
18/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.73900	2.73700	0
18/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.69600	6.69200	0
18/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.69500	8.69100	0
18/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.19600	8.19200	0
18/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.50000	2.49800	0
18/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.44500	8.44100	0
18/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.69100	2.68900	0
18/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.65300	4.65000	0
18/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.64600	6.64200	0
18/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.64500	8.64100	0
18/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.40500	2.40300	0
18/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.34500	8.34200	0
18/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.04600	7.04200	0
18/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.04500	9.04100	0
18/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.14600	7.14200	0
18/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.14500	9.14100	0
18/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.09600	7.09200	0
18/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.09500	9.09100	0
18/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.98100	2.97900	0
18/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.94600	6.94200	0
18/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.94500	8.94100	0
18/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.84600	6.84200	0
18/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.84500	8.84100	0
18/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.93300	2.93000	0
18/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.90100	4.89800	0
18/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.89500	8.89100	0
18/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.79600	6.79200	0
18/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.79500	8.79100	0
18/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.54700	6.54300	0
18/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.54500	8.54100	0
18/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.54800	2.54500	0
18/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.50500	4.50100	0
18/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.49700	6.49300	0
18/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.49500	8.49100	0
18/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.64300	2.64100	0
18/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.60400	4.60000	0
18/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.59600	6.59300	0
18/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.59500	8.59100	0
18/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.21700	2.21400	0
18/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.34100	1.34000	0
18/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.99600	6.99200	0
18/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.99500	8.99100	0
18/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.78800	2.78500	0
18/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.29900	5.29600	0
18/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.84200	1.84000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.51100	0.51200	0
18/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.87700	0.87700	0
18/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.29700	1.29600	0
18/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.74900	1.74700	0
18/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.17600	3.17300	0
18/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.15900	4.15600	0
18/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.15000	5.14600	0
18/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.14700	6.14300	0
18/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.98200	1.98000	0
18/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.47900	0.48000	0
18/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.83700	0.83700	0
18/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.25300	1.25200	0
18/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.70300	1.70100	0
18/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.17000	2.16800	0
18/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.12700	3.12400	0
18/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.10900	4.10600	0
18/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.10000	5.09700	0
18/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.09700	6.09300	0
18/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.16300	0.16400	0
18/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.08200	1.08100	0
18/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.45200	2.45000	0
18/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.91200	3.90900	0
18/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.39900	5.39500	0
18/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.89600	6.89200	0
18/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.39500	8.39100	0
18/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06400	0.06500	0
18/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.72200	0.72300	0
18/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.02900	2.02700	0
18/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.46900	3.46600	0
18/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.95100	4.94700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.44700	6.44300	0
18/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.94600	7.94200	0
18/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.88800	1.88600	0
18/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04200	0.04300	0
18/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.54400	0.54500	0
18/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.79500	1.79300	0
18/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.22400	3.22200	0
18/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.70300	4.69900	0
18/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.19700	6.19300	0
18/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.69600	7.69200	0
18/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02100	0.02200	0
18/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.13400	0.13600	0
18/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.61300	0.61400	0
18/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.43000	1.42800	0
18/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.35800	2.35500	0
18/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.32200	3.32000	0
18/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.30700	4.30400	0
18/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01800	0.01800	0
18/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.10900	0.11100	0
18/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.26300	2.26100	0
18/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.20800	4.20500	0
18/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.20000	5.19600	0
18/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01700	0
18/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.09800	0.10000	0
18/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.34900	5.34500	0
18/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.21000	1.20900	0
18/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.59500	2.59300	0
18/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.56700	3.56500	0
18/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.55400	4.55100	0
18/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.54800	5.54400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.38500	1.38400	0
18/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.83600	2.83300	0
18/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.81300	3.81100	0
18/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.80200	4.79900	0
18/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.79800	5.79400	0
18/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.65700	1.65500	0
18/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03300	0.03400	0
18/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.21300	0.21500	0
18/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.79800	0.79800	0
18/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.07800	3.07600	0
18/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.06000	4.05700	0
18/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.05000	5.04700	0
18/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.04700	6.04300	0
18/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.27200	0.27300	0
18/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.91700	0.91700	0
18/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04600	0.04700	0
18/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.29400	0.29500	0
18/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.95700	0.95700	0
18/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.27300	3.27100	0
18/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.25700	4.25400	0
18/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.24900	5.24600	0
18/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.24700	6.24300	0
18/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.01100	0
18/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05400	0.05500	0
18/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.34000	0.34100	0
18/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.04000	1.03900	0
18/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.93500	1.93300	0
18/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.37100	3.36800	0
18/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.35600	4.35300	0
18/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.34700	6.34300	0
18/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.39000	0.39100	0
18/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.12400	1.12300	0
18/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.45500	4.45200	0
18/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.44900	5.44500	0
18/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03900	0.04000	0
18/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.25100	0.25300	0
18/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03000	0.03100	0
18/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.19500	0.19700	0
18/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.76000	0.76000	0
18/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.61100	1.60900	0
18/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.03000	3.02700	0
18/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.01100	4.00800	0
18/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.00100	4.99700	0
18/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.99700	5.99300	0
18/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01000	0.01000	0
18/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05000	0.05100	0
18/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.31600	0.31800	0
18/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.99800	0.99800	0
18/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.29700	6.29300	0
18/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05900	0.06000	0
18/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.36500	0.36600	0
18/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.42000	3.41700	0
18/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.40600	4.40200	0
18/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.39700	6.39300	0
18/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.12300	2.12100	0
18/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02300	0.02400	0
18/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.14800	0.15000	0
18/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.64900	0.64900	0
18/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.47500	1.47300	0
18/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.88400	2.88200	0
18/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.86300	3.86000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.85200	4.84800	0
18/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.84700	5.84400	0
18/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.34600	7.34200	0
18/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.34500	9.34100	0
18/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02800	0.02800	0
18/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.17900	0.18000	0
18/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.56500	1.56400	0
18/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.44600	7.44200	0
18/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.44500	9.44100	0
18/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.54600	7.54200	0
18/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.54500	9.54100	0
18/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03600	0.03700	0
18/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.23200	0.23300	0
18/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.61600	3.61400	0
18/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.59800	5.59400	0
18/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.59600	7.59200	0
18/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.59500	9.59100	0
18/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.76400	3.76100	0
18/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.74800	5.74400	0
18/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.74600	7.74200	0
18/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.74500	9.74100	0
18/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.79600	7.79200	0
18/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.79500	9.79100	0
18/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.96200	3.95900	0
18/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.94700	5.94300	0
18/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.94500	9.94100	0
18/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01300	0
18/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.06900	0.07100	0
18/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.41700	0.41800	0
18/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.16700	1.16600	0
18/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.07700	2.07500	0
18/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.99600	7.99200	0
18/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.99500	9.99100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01500	0.01500	0
18/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.08800	0.08900	0
18/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.09600	8.09200	0
18/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.09500	10.09100	0
18/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.07800	0.08000	0
18/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.44700	0.44800	0
18/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.04600	8.04200	0
18/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.04500	10.04100	0
18/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.89700	5.89300	0
18/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.89600	7.89200	0
18/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.89500	9.89100	0
18/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.71500	3.71200	0
18/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.69800	5.69400	0
18/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.69500	9.69100	0
18/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02000	0.02000	0
18/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.12100	0.12300	0
18/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.57900	0.57900	0
18/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.24600	7.24200	0
18/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.24500	9.24100	0
18/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.19600	7.19200	0
18/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.19500	9.19100	0
18/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02500	0.02600	0
18/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.68500	0.68600	0
18/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.52000	1.51800	0
18/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.39600	7.39200	0
18/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.39500	9.39100	0
18/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.51800	3.51600	0
18/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.49800	5.49500	0
18/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.49600	7.49200	0
18/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.49500	9.49100	0
18/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.66600	3.66300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.64800	5.64400	0
18/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.64600	7.64200	0
18/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.64500	9.64100	0
18/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.14600	8.14200	0
18/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.14500	10.14100	0
18/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.84600	7.84200	0
18/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.84500	9.84100	0
18/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.40610	12.40920	1,238
18/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.49200	0.49500	0
18/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.47300	0.47600	0
18/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.51300	0.51500	0
18/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.78700	0.78600	0
18/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.84700	0.84700	0
18/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.81600	0.81600	0
18/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08440	0.08370	1,364
18/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00468	0.00412	0
18/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00053	0.00047	0
18/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01442	0.01372	0
18/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
18/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00613	0.00677	0
18/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00028	0.00042	0
18/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08590	0.08520	0
18/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00755	0.00721	0
18/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00316	0.00309	0
18/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01602	0.01535	0
18/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00012	0.00015	0
18/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00726	0.00789	0
18/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00165	0.00201	0
18/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.45730	10.43420	22,277
18/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.07300	0.06500	0
18/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.81100	0.78800	0
18/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.80700	1.78400	0
18/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.80700	2.78400	0
18/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
18/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.10300	0.09200	0
18/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.91000	0.88700	0
18/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.90700	1.88400	0
18/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.90700	2.88400	0
18/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.17100	0.15600	0
18/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.05800	1.03500	0
18/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.05700	2.03400	0
18/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.05700	3.03400	0
18/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.14200	0.12900	0
18/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.00900	0.98600	0
18/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.00700	1.98400	0
18/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.00700	2.98400	0
18/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.08700	0.07800	0
18/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.86000	0.83700	0
18/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.85700	1.83400	0
18/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.85700	2.83400	0
18/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.20200	0.18600	0
18/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.10800	1.08500	0
18/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.10700	2.08400	0
18/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.10700	3.08400	0
18/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00400	0.00300	10
18/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.12100	0.10900	0
18/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.95900	0.93600	0
18/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	1.95700	1.93400	0
18/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	2.95700	2.93400	0
18/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.06100	0.05400	0
18/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.76200	0.73900	0
18/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.75700	1.73400	0
18/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.75700	2.73400	0
18/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.05200	0.04500	0
18/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.71400	0.69100	0
18/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.70700	1.68400	0
18/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.70700	2.68400	0
18/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.02500	0.02200	0
18/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.52500	0.50300	0
18/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.50700	1.48400	0
18/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.50700	2.48400	0
18/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.02100	0.01800	13,651
18/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.47900	0.45800	0
18/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.45700	1.43400	0
18/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.45700	2.43400	0
18/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.03600	0.03200	0
18/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.61800	0.59600	0
18/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.60700	1.58400	0
18/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.60700	2.58400	0
18/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.04300	0.03800	0
18/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.66600	0.64300	0
18/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.65700	1.63400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.65700	2.63400	0
18/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.03000	0.02600	0
18/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.57100	0.54900	0
18/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.55700	1.53400	0
18/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.55700	2.53400	0
18/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.35000	0.33000	0
18/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.30700	1.28400	0
18/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.30700	2.28400	0
18/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.01800	0.01500	0
18/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.43500	0.41400	0
18/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.40700	1.38400	0
18/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.40700	2.38400	0
18/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.01500	0.01300	0
18/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.39200	0.37100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.25700	3.23400	0
18/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.15700	3.13400	0
18/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.20700	3.18400	0
18/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.35700	3.33400	0
18/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.35700	1.33400	0
18/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.35700	2.33400	0
18/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.31000	0.29100	0
18/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.25800	1.23400	0
18/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.25700	2.23400	0
18/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00900	0.00700	2,700
18/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.27200	0.25400	0
18/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.20800	1.18500	0
18/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.20700	2.18400	0
18/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.30700	3.28400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.23600	0.21900	0
18/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.15800	1.13500	0
18/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.15700	2.13400	0
18/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.07900	0.08500	0
18/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.85000	0.87200	0
18/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.84300	2.86600	0
18/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.84300	4.86600	0
18/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.84300	6.86600	0
18/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.84300	8.86600	0
18/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.69300	6.71600	0
18/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.69300	8.71600	0
18/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.64400	1.66700	0
18/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.06500	0.07000	0
18/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.80200	0.82300	0
18/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.79300	1.81600	0
18/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.79300	2.81600	0
18/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.79300	3.81600	0
18/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.79300	4.81600	0
18/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.79300	5.81600	0
18/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.05300	0.05700	0
18/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.75300	0.77500	0
18/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.74300	1.76600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.74300	2.76600	0
18/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.74300	3.76600	0
18/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.74300	4.76600	0
18/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.74300	5.76600	0
18/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.74300	8.76600	0
18/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.64300	6.66600	0
18/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.64300	8.66600	0
18/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.79300	6.81600	0
18/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.79300	8.81600	0
18/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.74300	6.76600	0
18/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03500	0.03700	0
18/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.65800	0.67900	0
18/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.64300	2.66600	0
18/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.64300	3.66600	0
18/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.64300	4.66600	0
18/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.64300	5.66600	0
18/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02800	0.03000	0
18/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.61100	0.63100	0
18/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.59400	1.61700	0
18/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.59300	2.61600	0
18/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.59300	3.61600	0
18/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.59300	4.61600	0
18/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.59300	5.61600	0
18/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04300	0.04600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.70500	0.72700	0
18/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.69400	1.71600	0
18/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.69300	2.71600	0
18/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.69300	3.71600	0
18/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.69300	4.71600	0
18/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.69300	5.71600	0
18/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.47300	0.49200	0
18/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.44400	1.46700	0
18/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.44300	2.46600	0
18/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.44300	3.46600	0
18/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.44300	4.46600	0
18/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.44300	5.46600	0
18/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.38600	0.40400	0
18/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.34400	1.36700	0
18/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.34300	2.36600	0
18/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.34300	3.36600	0
18/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.34300	4.36600	0
18/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.34300	5.36600	0
18/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01100	0.01200	0
18/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.42900	0.44800	0
18/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.39400	1.41700	0
18/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.39300	2.41600	0
18/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.39300	3.41600	0
18/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.39300	4.41600	0
18/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.39300	5.41600	0
18/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02200	0.02400	0
18/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.56400	0.58400	0
18/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.54400	1.56700	0
18/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.54300	2.56600	0
18/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.54300	3.56600	0
18/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.54300	4.56600	0
18/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.54300	5.56600	0
18/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01800	0.01900	0
18/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.51800	0.53800	0
18/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.49400	1.51700	0
18/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.49300	2.51600	0
18/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.49300	3.51600	0
18/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.49300	4.51600	0
18/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.49300	5.51600	0
18/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.34500	0.36100	0
18/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.29500	1.31700	0
18/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.29300	2.31600	0
18/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.29300	3.31600	0
18/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.29300	4.31600	0
18/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.29300	5.31600	0
18/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.30400	0.32000	0
18/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.24500	1.26800	0
18/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.24300	2.26600	0
18/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.24300	3.26600	0
18/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.24300	4.26600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.24300	5.26600	0
18/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.16400	0.17500	0
18/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.04700	1.06900	0
18/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	2.04300	2.06600	0
18/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	3.04300	3.06600	0
18/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	4.04300	4.06600	0
18/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	5.04300	5.06600	0
18/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.09500	0.10200	0
18/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.89900	0.92100	0
18/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.89300	1.91600	0
18/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.89300	2.91600	0
18/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.89300	3.91600	0
18/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.89300	4.91600	0
18/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.89300	6.91600	0
18/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.89300	8.91600	0
18/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	7.04300	7.06600	0
18/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	9.04300	9.06600	0
18/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.23000	0.24400	0
18/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.14600	1.16800	0
18/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.14300	3.16600	0
18/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.14300	5.16600	0
18/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.14300	7.16600	0
18/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.14300	9.16600	0
18/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.24300	7.26600	0
18/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.24300	9.26600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.39300	7.41600	0
18/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.39300	9.41600	0
18/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.49300	7.51600	0
18/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.49300	9.51600	0
18/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.64300	7.66600	0
18/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.64300	9.66600	0
18/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.59300	7.61600	0
18/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.59300	9.61600	0
18/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.34300	7.36600	0
18/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.34300	9.36600	0
18/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.13500	0.14500	0
18/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.99700	1.02000	0
18/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.99300	3.01600	0
18/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.99300	5.01600	0
18/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.99300	7.01600	0
18/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.99300	9.01600	0
18/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.11400	0.12200	0
18/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.94800	0.97000	0
18/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.94300	2.96600	0
18/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.94300	4.96600	0
18/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.94300	6.96600	0
18/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.94300	8.96600	0
18/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.19600	0.20800	0
18/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.09600	1.11900	0
18/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.09300	3.11600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.09300	5.11600	0
18/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.09300	7.11600	0
18/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.09300	9.11600	0
18/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.14300	2.16600	0
18/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.29300	7.31600	0
18/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.29300	9.31600	0
18/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.54300	7.56600	0
18/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.54300	9.56600	0
18/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.44300	7.46600	0
18/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.44300	9.46600	0
18/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.26600	0.28100	0
18/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.19500	1.21800	0
18/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.19300	3.21600	0
18/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.19300	5.21600	0
18/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.19300	7.21600	0
18/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.19300	9.21600	0
18/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.63770	10.61460	13,358
18/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.07300	0.07000	0
18/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.08800	0.08400	0
18/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.08000	0.07600	0
18/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01900	0.01700	0
18/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.16500	0.15600	25
18/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.53100	0.50900	20
18/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.35600	1.33200	0
18/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.34100	2.31800	0
18/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.33800	3.31500	0
18/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.12000	0.11300	0
18/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.37000	0.35000	0
18/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.07000	1.04300	0
18/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.04300	2.02000	0
18/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.03900	3.01600	0
18/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.10800	0.10200	0
18/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.32700	0.31100	0
18/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.97900	0.95500	0
18/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.94400	1.92100	0
18/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.93900	2.91600	0
18/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01700	0.01600	0
18/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.15600	0.14800	0
18/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.50100	0.47900	0
18/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.30800	1.28300	0
18/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.29100	2.26800	0
18/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.28800	3.26500	0
18/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01600	0.01500	0
18/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.14800	0.14000	0
18/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.47200	0.45100	0
18/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.26000	1.23500	0
18/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.24200	2.21900	0
18/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.23800	3.21500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.12600	0.12000	0
18/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.39300	0.37300	0
18/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.11700	1.09100	0
18/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.09300	2.07000	0
18/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.08900	3.06500	0
18/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01500	0.01400	0
18/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.14000	0.13300	0
18/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.44500	0.42400	0
18/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.21200	1.18700	0
18/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.19200	2.16900	0
18/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.18800	3.16500	0
18/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.13300	0.12600	0
18/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.41900	0.39800	0
18/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.16400	1.13900	0
18/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.14200	2.11900	0
18/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.13800	3.11500	0
18/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.09300	0.08800	0
18/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.27500	0.26100	29
18/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.85300	0.82900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.79600	1.77300	0
18/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.78900	2.76600	0
18/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.50200	1.47800	0
18/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.49000	2.46700	0
18/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.88900	2.86600	0
18/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.23200	0.21900	0
18/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.73600	0.71200	0
18/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.64900	1.62500	0
18/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.64000	2.61700	0
18/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.07000	0.06700	0
18/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.19500	0.18500	0
18/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.62800	0.60500	0
18/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.09800	0.09300	0
18/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.29100	0.27700	0
18/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.89400	0.87000	0
18/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.84500	1.82200	0
18/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.83900	2.81600	0
18/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00800	0.00700	0
18/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.26000	0.24600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.81300	0.78900	0
18/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.74700	1.72300	0
18/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.73900	2.71600	0
18/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08400	0.08000	0
18/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.24500	0.23200	0
18/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.77400	0.75000	0
18/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.69800	1.67400	0
18/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.69000	2.66600	0
18/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.10300	0.09700	0
18/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.30900	0.29300	0
18/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.93600	0.91200	0
18/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.89500	1.87200	0
18/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04800	0.04700	0
18/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.42100	0.42800	0
18/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.21500	1.23200	0
18/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.12200	3.14400	0
18/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.11300	5.13600	0
18/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.11200	7.13500	0
18/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.11200	9.13500	0
18/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.08600	0.08500	0
18/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.55700	0.56700	0
18/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.39600	1.41500	0
18/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.31900	3.34200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.31300	5.33600	0
18/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.31200	7.33500	0
18/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.31200	9.33500	0
18/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.07500	0.07400	0
18/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.52200	0.53100	0
18/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.27000	3.29200	0
18/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.26300	5.28600	0
18/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.26200	7.28500	0
18/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.26200	9.28500	0
18/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.05600	0.05500	0
18/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.45300	0.46200	0
18/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.26000	1.27800	0
18/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.17100	3.19300	0
18/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.16300	5.18600	0
18/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.14000	0.14000	0
18/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.70700	0.72000	0
18/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.58200	1.60200	0
18/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.51800	3.54000	0
18/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.51300	5.53600	0
18/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.51200	7.53500	0
18/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.51200	9.53500	0
18/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.09800	0.09700	0
18/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.59400	0.60400	0
18/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.36900	3.39100	0
18/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.36300	5.38600	0
18/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.36200	7.38500	0
18/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.36200	9.38500	0
18/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.16200	7.18500	0
18/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.16200	9.18500	0
18/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.06500	0.06400	0
18/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.48700	0.49600	0
18/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.30500	1.32300	0
18/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.22100	3.24300	0
18/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.21300	5.23600	0
18/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.21200	7.23500	0
18/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.21200	9.23500	0
18/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02600	0.02400	0
18/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.28100	0.28300	0
18/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.99500	1.01100	0
18/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.87600	2.89800	0
18/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.86300	4.88600	0
18/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.86200	6.88500	0
18/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.86200	8.88500	0
18/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02400	0.02200	0
18/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.25700	0.25900	0
18/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.95200	0.96800	0
18/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.82700	2.84900	0
18/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.81300	4.83600	0
18/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.81200	6.83500	0
18/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.81200	8.83500	0
18/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02900	0.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.30500	0.30800	0
18/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.03800	1.05500	0
18/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.92500	2.94700	0
18/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.91300	4.93600	0
18/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.91200	6.93500	0
18/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.91200	8.93500	0
18/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02200	0.02000	0
18/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.23400	0.23600	0
18/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.91000	0.92500	0
18/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.77800	2.80000	0
18/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.76300	4.78600	0
18/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.76200	6.78500	0
18/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.76200	8.78500	0
18/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.02000	0.01800	0
18/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.21300	0.21400	0
18/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.86800	0.88300	0
18/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.72900	2.75100	0
18/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.71300	4.73600	0
18/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.71200	6.73500	0
18/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.71200	8.73500	0
18/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04100	0.04000	0
18/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.38900	0.39600	0
18/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.17000	1.18700	0
18/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.07300	3.09500	0
18/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.06300	5.08600	0
18/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.06200	7.08500	0
18/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.06200	9.08500	0
18/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.03200	0.02800	0
18/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.33200	0.33500	0
18/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.08200	1.09800	0
18/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.97400	2.99600	0
18/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.96300	4.98600	0
18/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.96200	6.98500	0
18/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.96200	8.98500	0
18/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01800	0.01700	0
18/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.19300	0.19400	271
18/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.82700	0.84100	0
18/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.68100	2.70200	0
18/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.66400	4.68600	0
18/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.66200	6.68500	0
18/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.66200	8.68500	0
18/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.44200	1.46100	0
18/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.35000	1.36900	0
18/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.53500	1.55500	0
18/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.81370	10.79050	525
18/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.27400	0.25700	0
18/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.12500	1.13100	0
18/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.98970	10.96640	158
18/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01300	0.01000	0
18/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03300	0.02700	0
18/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06900	0.05900	0
18/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14100	0.12500	0
18/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.33200	0.30700	0
18/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.56600	0.53700	0
18/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.04200	1.01800	0
18/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.84100	1.81900	0
18/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.80700	2.78300	0
18/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.35800	0.33200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01300	0.00900	0
18/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03300	0.02600	0
18/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06800	0.05800	0
18/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.13800	0.12200	0
18/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.32400	0.30000	0
18/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.55000	0.52100	0
18/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.01100	0.98600	0
18/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.79600	1.77400	0
18/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.75700	2.73400	0
18/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00900	0.00600	0
18/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02600	0.02000	0
18/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05400	0.04600	0
18/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10900	0.09500	0
18/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.23700	0.21600	0
18/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.37600	0.35000	0
18/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.65600	0.62600	0
18/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.21100	1.18700	0
18/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.07300	2.04900	0
18/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00900	0.00700	0
18/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02600	0.02100	0
18/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05600	0.04800	0
18/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.11200	0.09800	0
18/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.24700	0.22500	0
18/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.39600	0.37000	0
18/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.69800	0.66800	0
18/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.28900	1.26500	0
18/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.17000	2.14600	0
18/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01500	0.01100	0
18/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03600	0.02900	0
18/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07400	0.06300	0
18/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15200	0.13500	0
18/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.36700	0.34100	0
18/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.63600	0.60700	0
18/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.17400	1.15100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.02400	2.00200	0
18/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.00400	2.98000	0
18/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01400	0.01000	0
18/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03500	0.02800	0
18/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.07100	0.06100	0
18/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14600	0.13000	0
18/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.34900	0.32400	0
18/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.60000	0.57100	0
18/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.10600	1.08300	0
18/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.93200	1.91000	0
18/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.90500	2.88200	0
18/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01200	0.00900	0
18/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.03100	0.02500	0
18/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06400	0.05500	0
18/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.13100	0.11500	0
18/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.30200	0.27800	0
18/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.50600	0.47700	0
18/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.92200	0.89700	0
18/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.66300	1.64000	0
18/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.61000	2.58600	0
18/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03700	0.03000	0
18/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07500	0.06400	0
18/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15500	0.13800	0
18/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.05300	3.03000	0
18/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07600	0.06600	0
18/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.15800	0.14000	0
18/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.38600	0.36000	0
18/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.67700	0.64700	0
18/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.25000	1.22500	0
18/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.12100	2.09800	0
18/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.10200	3.07900	0
18/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01500	0.01100	0
18/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01100	0.00800	0
18/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02900	0.02300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.06100	0.05200	0
18/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12400	0.10900	0
18/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.28200	0.25900	0
18/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.46500	0.43700	0
18/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.84100	0.81400	0
18/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.53400	1.51100	0
18/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.46300	2.43900	0
18/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01600	0.01200	0
18/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03800	0.03100	0
18/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07800	0.06700	0
18/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16100	0.14300	0
18/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.15200	3.12800	0
18/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01600	0.01200	0
18/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03700	0.03000	0
18/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.94700	6.96400	0
18/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.92600	8.94600	0
18/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.02100	3.02700	0
18/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.93800	4.95100	0
18/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.89800	6.91500	0
18/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.87600	8.89600	0
18/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
18/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.09400	0.09500	0
18/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.40100	0.39800	0
18/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.02500	1.02100	0
18/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.84200	1.84300	0
18/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.68400	3.69300	0
18/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.62100	5.63600	0
18/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.58900	7.60700	0
18/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.57100	9.59200	0
18/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.97500	8.99500	0
18/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.03100	0.03200	0
18/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.16000	0.15900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.58700	0.58100	0
18/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.29600	1.29400	0
18/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.06800	3.07400	0
18/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.98600	5.00000	0
18/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01300	0.01400	0
18/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.11500	3.12200	0
18/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.03500	5.04800	0
18/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.99700	7.01400	0
18/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.02000	0
18/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.07300	0.07400	0
18/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.33200	0.33100	0
18/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.91600	0.91100	0
18/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.71200	1.71200	0
18/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.54100	3.54900	0
18/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.47400	5.48900	0
18/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.44100	7.45900	0
18/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.42200	9.44300	0
18/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01500	0.01600	0
18/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04200	0.04400	0
18/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.21600	0.21700	0
18/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.71000	0.70500	0
18/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.45900	1.45800	0
18/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.25600	3.26400	0
18/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.18100	5.19500	0
18/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.14500	7.16200	0
18/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.12400	9.14400	0
18/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03400	0.03600	0
18/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.18400	0.18500	0
18/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.64600	0.64100	0
18/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.37700	1.37500	0
18/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.16200	3.16900	0
18/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.08400	5.09700	0
18/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.04600	7.06300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.02500	9.04500	0
18/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.03000	0.03000	0
18/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.14900	0.14900	0
18/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.55800	0.55200	0
18/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.25600	1.25400	0
18/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.10700	2.10900	0
18/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.97200	3.98200	0
18/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.91600	5.93200	0
18/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.88600	7.90500	0
18/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.86900	9.89100	0
18/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03300	0.03300	0
18/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.17100	0.17100	0
18/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.61600	0.61000	0
18/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.33600	1.33400	0
18/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.19700	2.20000	0
18/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.06900	4.07900	0
18/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.01400	6.03000	0
18/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.98600	8.00400	0
18/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.96900	9.99000	0
18/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05600	0.05800	0
18/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.27100	0.27000	0
18/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.81000	0.80500	0
18/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.58400	1.58400	0
18/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.39800	3.40600	0
18/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.32800	5.34200	0
18/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.29300	7.31000	0
18/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.27300	9.29300	0
18/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.41800	1.41600	0
18/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
18/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.05100	0.05300	0
18/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.25200	0.25200	0
18/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.77600	0.77100	0
18/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.54200	1.54100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.35100	3.35900	0
18/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.27900	5.29300	0
18/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.24300	7.26100	0
18/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.22300	9.24400	0
18/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.89810	6.85380	13,862
18/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.09800	1.05400	0
18/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.09800	2.05400	0
18/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.09800	3.05400	0
18/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.09800	4.05400	0
18/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.99800	0.95400	0
18/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.99800	1.95400	0
18/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.99800	2.95400	0
18/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.99800	3.95400	0
18/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.94900	0.90500	0
18/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.94800	1.90400	0
18/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.94800	2.90400	0
18/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.94800	3.90400	0
18/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.04800	1.00400	0
18/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.04800	2.00400	0
18/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.04800	3.00400	0
18/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.04800	4.00400	0
18/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.14800	1.10400	0
18/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.14800	2.10400	0
18/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.14800	3.10400	0
18/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.14800	4.10400	0
18/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.44800	1.40400	0
18/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.44800	2.40400	0
18/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.44800	3.40400	0
18/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.44800	4.40400	0
18/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.24800	1.20400	0
18/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.24800	2.20400	0
18/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.24800	3.20400	0
18/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.24800	4.20400	0
18/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.19800	1.15400	0
18/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.19800	2.15400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.19800	3.15400	0
18/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.19800	4.15400	0
18/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.29800	1.25400	0
18/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.29800	2.25400	0
18/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.64800	2.60400	0
18/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.64800	3.60400	0
18/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02100	0.01700	0
18/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.64800	1.60400	0
18/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.89800	1.85400	0
18/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.89800	2.85400	0
18/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.89800	3.85400	0
18/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03300	0.02700	0
18/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.74800	1.70400	0
18/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.74800	2.70400	0
18/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.74800	3.70400	0
18/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.29800	3.25400	0
18/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.29800	4.25400	0
18/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.34800	1.30400	0
18/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.34800	2.30400	0
18/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.34800	3.30400	0
18/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.34800	4.30400	0
18/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.39800	1.35400	0
18/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.39800	2.35400	0
18/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.39800	3.35400	0
18/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.39800	4.35400	0
18/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.49800	1.45400	0
18/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.49800	2.45400	0
18/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.49800	3.45400	0
18/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.49800	4.45400	0
18/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.79900	0.75600	0
18/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.89900	0.85500	0
18/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.84900	0.80500	0
18/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.08100	0.06800	0
18/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.13000	0.10500	0
18/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.19900	0.16800	0
18/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.36600	0.32700	0
18/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.45800	0.41700	0
18/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.55400	0.51100	0
18/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.65100	0.60800	0
18/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.75000	0.70600	0
18/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.70000	0.65700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04100	0.03400	0
18/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.06500	0.05400	0
18/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.10100	0.08500	0
18/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.16300	0.13400	0
18/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.23800	0.20400	0
18/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.32100	0.28400	0
18/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.41200	0.37100	0
18/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.50600	0.46400	0
18/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.60200	0.56000	0
18/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.27900	0.24300	0
18/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.79800	1.75400	0
18/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.79800	2.75400	0
18/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.79800	3.75400	0
18/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05200	0.04300	0
18/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.84800	1.80400	0
18/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.84800	2.80400	0
18/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.84800	3.80400	0
18/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.10200	8.14600	0
18/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.20400	0.23900	0
18/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.15200	2.19600	0
18/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.15200	4.19600	0
18/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.15200	6.19600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.15200	8.19600	0
18/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.20200	2.24600	0
18/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.20200	4.24600	0
18/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.20200	6.24600	0
18/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.20200	8.24600	0
18/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.03100	0.03900	0
18/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00400	0.00600	0
18/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00800	0.01000	0
18/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.01400	0.01700	0
18/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.02300	0.03000	0
18/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.04000	0.05000	0
18/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.06500	0.08000	0
18/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.10300	0.13100	0
18/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.16700	0.20000	0
18/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.24300	0.28000	0
18/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
18/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00300	0.00400	0
18/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.01000	0.01300	0
18/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.01800	0.02300	0
18/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.05100	0.06400	0
18/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.08200	0.10100	0
18/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.13300	0.16400	0
18/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00200	0
18/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.50200	1.54600	0
18/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.50200	3.54600	0
18/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.50200	5.54600	0
18/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.50200	7.54600	0
18/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.60200	1.64600	0
18/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.60200	3.64600	0
18/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.60200	5.64600	0
18/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.60200	7.64600	0
18/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.65200	1.69600	0
18/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.65200	3.69600	0
18/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.65200	5.69600	0
18/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.65200	7.69600	0
18/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.35200	6.39600	0
18/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.35200	8.39600	0
18/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.28500	0.32300	0
18/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.25200	2.29600	0
18/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.25200	4.29600	0
18/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.25200	6.29600	0
18/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.25200	8.29600	0
18/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.10200	2.14600	0
18/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.10200	4.14600	0
18/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.10200	6.14600	0
18/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.37300	0.41300	0
18/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.35200	2.39600	0
18/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.35200	4.39600	0
18/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.70200	1.74600	0
18/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.70200	3.74600	0
18/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.70200	5.74600	0
18/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.70200	7.74600	0
18/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.80200	1.84600	0
18/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.80200	3.84600	0
18/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.80200	5.84600	0
18/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.80200	7.84600	0
18/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.75200	1.79600	0
18/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.75200	3.79600	0
18/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.75200	5.79600	0
18/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.75200	7.79600	0
18/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.55200	1.59600	0
18/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.55200	3.59600	0
18/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.55200	5.59600	0
18/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.55200	7.59600	0
18/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.85200	1.89600	0
18/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.85200	3.89600	0
18/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.85200	5.89600	0
18/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.85200	7.89600	0
18/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.95200	1.99600	0
18/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.95200	3.99600	0
18/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.95200	5.99600	0
18/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.95200	7.99600	0
18/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.05200	2.09600	0
18/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.05200	4.09600	0
18/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.05200	6.09600	0
18/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.05200	8.09600	0
18/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.00200	2.04600	0
18/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.00200	4.04600	0
18/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.00200	6.04600	0
18/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.00200	8.04600	0
18/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.90200	1.94600	0
18/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.90200	3.94600	0
18/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.90200	5.94600	0
18/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.90200	7.94600	0
18/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.94750	6.90160	287
18/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02100	0.02000	0
18/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.44800	0.41600	0
18/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.35200	1.30600	0
18/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.34800	2.30200	0
18/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.34800	3.30200	0
18/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.34800	4.30200	0
18/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02200	0.02100	0
18/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.48500	0.45100	0
18/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.40100	1.35600	0
18/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.39800	2.35200	0
18/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.39800	3.35200	0
18/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.39800	4.35200	0
18/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02300	0.02200	0
18/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.52300	0.48800	0
18/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.45100	1.40500	0
18/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.44800	2.40200	0
18/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.44800	3.40200	0
18/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.44800	4.40200	0
18/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.38000	0.35000	0
18/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01600	0.01600	0
18/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.28900	0.26400	0
18/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.10500	1.06000	0
18/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.09800	2.05200	0
18/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.09800	3.05200	0
18/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.09800	4.05200	0
18/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01800	0.01700	0
18/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.34800	0.32000	0
18/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.20300	1.15800	0
18/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.19800	2.15200	0
18/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.19800	3.15200	0
18/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.19800	4.15200	0
18/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01500	0
18/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.26200	0.23800	0
18/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.05600	1.01100	0
18/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.04800	2.00300	0
18/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.04800	3.00200	0
18/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.04800	4.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01700	0.01600	0
18/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.31800	0.29100	0
18/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.15400	1.10900	0
18/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.14800	2.10200	0
18/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.14800	3.10200	0
18/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.14800	4.10200	0
18/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02000	0.01900	0
18/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.41300	0.38200	0
18/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.30200	1.25700	0
18/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.29800	2.25200	0
18/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.29800	3.25200	0
18/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.29800	4.25200	0
18/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.16800	0.15500	0
18/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.69800	2.65200	0
18/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.69800	3.65200	0
18/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.89800	3.85200	0
18/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.14200	0.13100	0
18/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.73000	0.69000	0
18/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.69900	1.65400	0
18/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.15400	0.14200	0
18/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.77400	0.73400	0
18/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.74900	1.70300	0
18/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.74800	2.70200	0
18/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.74800	3.70200	0
18/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.19900	0.18400	0
18/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.91200	0.86900	0
18/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.89900	1.85300	0
18/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.89800	2.85200	0
18/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.81900	0.77800	0
18/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.79900	1.75300	0
18/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.79800	2.75200	0
18/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.79800	3.75200	0
18/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.18300	0.16900	0
18/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.86500	0.82300	0
18/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.84900	1.80300	0
18/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.84800	2.80200	0
18/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.84800	3.80200	0
18/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.21700	0.20100	0
18/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.95900	0.91600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.94900	1.90300	0
18/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.94800	2.90200	0
18/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.94800	3.90200	0
18/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01500	0.01400	0
18/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.23700	0.21900	0
18/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.00700	0.96300	0
18/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.99800	1.95300	0
18/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.99800	2.95200	0
18/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.99800	3.95200	0
18/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.25300	8.29800	0
18/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.01000	0.01100	0
18/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.24000	0.26700	0
18/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.01800	2.06200	0
18/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.00400	4.04900	0
18/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.00300	6.04800	0
18/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.00300	8.04800	0
18/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01200	0.01400	0
18/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.27000	0.29900	0
18/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.06700	2.11100	0
18/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.05400	4.09900	0
18/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.05300	6.09800	0
18/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.05300	8.09800	0
18/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01800	0.02100	0
18/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.33600	0.36700	0
18/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.16500	2.20900	0
18/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.15400	4.19900	0
18/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.15300	6.19800	0
18/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.15300	8.19800	0
18/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.02200	0.02600	0
18/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01500	0.01700	0
18/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.30200	0.33200	0
18/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.11600	2.16000	0
18/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.10400	4.14900	0
18/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.10300	6.14800	0
18/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.10300	8.14800	0
18/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02700	0.03200	0
18/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.40700	0.44000	0
18/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.26300	2.30700	0
18/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.25400	4.29900	0
18/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.25300	6.29800	0
18/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.03300	0.03800	0
18/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.44500	0.47900	0
18/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.31200	2.35600	0
18/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.30400	4.34800	0
18/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.30300	6.34800	0
18/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.30300	8.34800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.37100	0.40300	0
18/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.21400	2.25800	0
18/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.20400	4.24900	0
18/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.20300	6.24800	0
18/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.20300	8.24800	0
18/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.11600	0.13000	0
18/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.72300	1.76700	0
18/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.70400	3.74900	0
18/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.70300	5.74800	0
18/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.70300	7.74800	0
18/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.17100	0.18900	0
18/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.87000	1.91400	0
18/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.85400	3.89900	0
18/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.85300	5.89800	0
18/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.85300	7.89800	0
18/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.21500	0.23600	0
18/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.96800	2.01300	0
18/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.95400	3.99900	0
18/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.95300	5.99800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.95300	7.99800	0
18/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.15100	0.16800	0
18/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.82100	1.86500	0
18/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.80400	3.84900	0
18/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.80300	5.84800	0
18/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.80300	7.84800	0
18/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.19200	0.21200	0
18/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.91900	1.96400	0
18/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.90400	3.94900	0
18/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.90300	5.94800	0
18/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.90300	7.94800	0
18/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.13300	0.14800	0
18/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
18/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.07600	0.08600	0
18/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.57600	1.62000	0
18/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.55400	3.59900	0
18/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.55300	5.59800	0
18/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.55300	7.59800	0
18/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.08800	0.09900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.62500	1.66900	0
18/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.60400	3.64900	0
18/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.60300	5.64800	0
18/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.60300	7.64800	0
18/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.10100	0.11400	0
18/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.67400	1.71800	0
18/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.65400	3.69900	0
18/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.65300	5.69800	0
18/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.65300	7.69800	0
18/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.99280	6.94650	420
18/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.37000	0.34600	0
18/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.28400	0.30600	0
19/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.72600	7.66700	251,170
19/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01900	0.01600	0
19/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.49300	0.44000	0
19/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.47600	1.41700	0
19/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.47600	2.41700	0
19/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.47600	3.41700	0
19/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.73000	0.67300	0
19/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.72600	1.66700	0
19/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.72600	2.66700	0
19/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.72600	3.66700	0
19/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.67600	3.61700	0
19/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.58600	0.53100	0
19/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.57600	1.51700	0
19/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.57600	3.51700	0
19/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.07600	2.01700	0
19/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.07600	3.01700	0
19/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.42600	1.36700	0
19/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.42600	2.36700	0
19/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.42600	3.36700	0
19/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.62600	3.56700	0
19/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.02300	0.01900	0
19/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.53900	0.48500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.52600	1.46700	0
19/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.52600	2.46700	0
19/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.52600	3.46700	0
19/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01300	0.01100	0
19/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.40300	0.35400	0
19/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.37600	1.31700	0
19/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.37600	2.31700	0
19/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.37600	3.31700	0
19/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.12600	1.06800	0
19/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.12600	2.06700	0
19/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.12600	3.06700	0
19/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.31900	0.27500	100
19/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.27600	1.21700	0
19/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.27600	2.21700	0
19/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.27600	3.21700	0
19/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.36000	0.31400	0
19/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.32600	2.26700	0
19/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.32600	3.26700	0
19/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.22600	1.16700	0
19/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.22600	2.16700	0
19/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.22600	3.16700	0
19/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.17600	1.11700	0
19/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.17600	2.11700	0
19/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.17600	3.11700	0
19/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.14500	0.12100	1,147
19/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.02700	0.96800	0
19/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.02600	1.96700	0
19/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.02600	2.96700	0
19/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.12300	0.10200	4,010
19/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.97700	0.91800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.97600	1.91700	0
19/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.97600	2.91700	0
19/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.68200	0.62500	0
19/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.67600	1.61700	0
19/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.67600	2.61700	0
19/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.08600	0.07200	9,000
19/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.87800	0.82000	0
19/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.87600	1.81700	0
19/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.87600	2.81700	0
19/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.82800	0.77100	0
19/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.82600	1.76700	0
19/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.77900	0.72200	0
19/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.77600	1.71700	0
19/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.77600	2.71700	0
19/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.63400	0.57800	0
19/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.62600	1.56700	0
19/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.62600	2.56700	0
19/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.44700	0.39700	0
19/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.32600	1.26700	0
19/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.82600	2.76700	0
19/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.32600	4.26700	0
19/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.07700	1.01800	0
19/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.57600	2.51700	0
19/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.07600	4.01700	0
19/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.28000	0.23800	8,029
19/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	16,483

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.24200	0.20400	15,890
19/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.20700	0.17200	238
19/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.17500	0.14300	279
19/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.07200	0.06000	5,000
19/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.04100	0.03400	5,000
19/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01500	0.01300	0
19/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.06000	0.05000	0
19/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.05000	0.04100	40
19/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02800	0.02300	279
19/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.03400	0.02800	0
19/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00700	0.00600	15,890
19/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00900	0.00700	0
19/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00500	0.00400	1
19/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
19/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
19/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
19/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.12600	4.06700	0
19/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.17600	4.11700	0
19/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.02600	3.96700	0
19/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.10300	0.08600	0
19/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.92700	0.86900	0
19/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.92600	1.86700	0
19/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.92600	2.86700	0
19/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.92600	3.86700	0
19/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.87600	3.81700	0
19/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.82600	3.76700	0
19/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.27600	4.21700	0
19/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.22600	4.16700	0
19/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.97600	3.91700	0
19/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.77600	3.71700	0
19/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.22400	8.28300	0
19/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.02400	6.08300	0
19/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.02400	8.08300	0
19/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.77400	7.83300	0
19/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.72400	7.78300	0
19/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.17400	8.23300	0
19/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.12400	6.18300	0
19/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.12400	8.18300	0
19/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00200	12,000
19/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.17700	0.21900	0
19/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.07400	8.13300	0
19/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.97400	8.03300	0
19/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.82400	7.88300	0
19/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.87400	7.93300	0
19/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.27400	3.33300	0
19/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.71400	3.77300	0
19/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.12400	2.18300	0
19/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.57400	4.63300	0
19/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.02400	2.08300	0
19/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.22400	2.28300	0
19/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.32400	2.38300	0
19/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.42400	2.48300	0
19/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.52400	2.58300	0
19/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.62400	2.68300	0
19/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.72400	2.78300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.82400	4.88300	0
19/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.77400	1.83300	0
19/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.37400	3.43300	0
19/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.47400	3.53300	0
19/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.57400	3.63300	0
19/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.67400	3.73300	0
19/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.77400	3.83300	0
19/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.87400	3.93300	0
19/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.97400	6.03300	0
19/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.62400	1.68300	0
19/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.12400	3.18300	0
19/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.22400	3.28300	0
19/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.32400	3.38300	0
19/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.42400	3.48300	0
19/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.52400	3.58300	0
19/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.62400	3.68300	0
19/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.72400	3.78300	0
19/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.82400	5.88300	0
19/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.52500	1.58300	0
19/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.02400	3.08300	0
19/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.72400	5.78300	0
19/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.47500	1.53400	0
19/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.97400	3.03300	0
19/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.07400	3.13300	0
19/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.17400	3.23300	0
19/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.67400	5.73300	0
19/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.37500	1.43400	0
19/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.87400	2.93300	0
19/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.57400	5.63300	0
19/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.82400	3.88300	0
19/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.92400	3.98300	0
19/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.02400	4.08300	0
19/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.12400	4.18300	0
19/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.22400	6.28300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.97400	2.03300	0
19/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.97400	4.03300	0
19/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.07400	4.13300	0
19/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.17400	6.23300	0
19/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.22400	4.28300	0
19/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.32400	4.38300	0
19/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.42400	6.48300	0
19/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.07400	2.13300	0
19/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.17400	4.23300	0
19/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.27400	6.33300	0
19/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.87400	1.93300	0
19/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.07400	6.13300	0
19/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.67400	1.73300	0
19/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.57400	1.63300	0
19/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.77400	5.83300	0
19/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.07600	1.13500	0
19/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.77400	2.83300	0
19/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.47400	5.53300	0
19/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.22500	1.28400	0
19/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.92400	2.98300	0
19/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.62400	5.68300	0
19/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.87400	5.93300	0
19/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.12600	1.18500	0
19/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.82400	2.88300	0
19/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.52400	5.58300	0
19/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.27500	1.33400	0
19/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.92400	5.98300	0
19/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.02700	1.08500	0
19/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.42400	5.48300	0
19/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.87900	0.93700	0
19/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.57400	2.63300	0
19/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.67400	2.73300	0
19/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.27400	5.33300	0
19/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.83000	0.88800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.22400	5.28300	0
19/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.73300	0.79000	0
19/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.12400	5.18300	0
19/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.78100	0.83900	0
19/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.47400	2.53300	0
19/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.17400	5.23300	0
19/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.40800	0.46100	0
19/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.17400	2.23300	0
19/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.27400	2.33300	0
19/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.37400	2.43300	0
19/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.77400	4.83300	0
19/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.45200	0.50600	0
19/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.32400	0.37400	0
19/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.67400	4.73300	0
19/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.28400	0.33300	0
19/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.92400	1.98300	0
19/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.62400	4.68300	0
19/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.58900	0.64600	0
19/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.97400	5.03300	0
19/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.36500	0.41700	0
19/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.72400	4.78300	0
19/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.24600	0.29300	0
19/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.09900	0.12600	0
19/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.72400	1.78300	0
19/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.82400	1.88300	0
19/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.08100	0.10500	220
19/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.06600	0.08700	0
19/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.52400	4.58300	0
19/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.42500	1.48400	0
19/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.05400	0.07100	200
19/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.92400	4.98300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.92400	7.98300	0
19/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.67400	7.73300	0
19/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.02100	0.03000	0
19/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.27400	4.33300	0
19/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00800	0.01100	0
19/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.37400	4.43300	0
19/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.37400	5.43300	0
19/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00300	0.00500	500
19/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00200	0.00400	670
19/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.17600	1.23400	0
19/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00200	0.00300	5,000
19/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.21000	0.25500	0
19/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00600	0.00800	0
19/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.32500	1.38400	0
19/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.14700	0.18500	100
19/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.11900	0.15400	562

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.97700	1.03600	0
19/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.47400	4.53300	0
19/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.32400	5.38300	0
19/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.03400	0.04700	0
19/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.68400	0.74200	0
19/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.04300	0.05800	0
19/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.02700	0.03700	0
19/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.63700	0.69400	0
19/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.01300	0.01800	5,110
19/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.49700	0.55200	0
19/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.87400	4.93300	0
19/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.37400	6.43300	0
19/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.37400	8.43300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.47400	6.53300	0
19/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.47400	8.53300	0
19/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.57400	6.63300	0
19/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.57400	8.63300	0
19/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.67400	6.73300	0
19/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.67400	8.73300	0
19/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.62400	6.68300	0
19/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.62400	8.68300	0
19/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.82400	6.88300	0
19/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.82400	8.88300	0
19/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.87400	6.93300	0
19/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.87400	8.93300	0
19/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.92800	0.98700	0
19/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.92400	6.98300	0
19/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.92400	8.98300	0
19/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.72400	6.78300	0
19/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.72400	8.78300	0
19/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.01000	0.01400	0
19/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.42400	4.48300	0
19/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.42400	8.48300	0
19/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.32400	6.38300	0
19/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.32400	8.38300	0
19/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00400	0.00600	9,671

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.27400	8.33300	0
19/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.01700	0.02300	0
19/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.54300	0.59900	0
19/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.52400	6.58300	0
19/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.52400	8.58300	0
19/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.77400	6.83300	0
19/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.77400	8.83300	0
19/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.86080	7.80050	40,658
19/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.16100	0.14900	0
19/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.71100	3.65100	0
19/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.66100	3.60100	0
19/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.11300	2.05300	0
19/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.11100	3.05100	0
19/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.55100	0.51100	0
19/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.42000	1.36100	0
19/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.41200	2.35200	0
19/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.41100	3.35100	0
19/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.51800	1.45900	0
19/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.51200	2.45200	0
19/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.51100	3.45100	0
19/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.69500	0.64900	0
19/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.61700	1.55700	0
19/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.61100	3.55100	0
19/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.18300	0.16900	140
19/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.65700	0.61300	0
19/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.56800	1.50800	0
19/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.56200	2.50100	0
19/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.56100	3.50100	0
19/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.15200	0.14000	0
19/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.10600	0.09800	0
19/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.11200	0.10400	0
19/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.17700	1.11900	0
19/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.16300	2.10300	0
19/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.16100	3.10100	0
19/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.14300	0.13200	0
19/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.51800	0.48000	100
19/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.36200	2.30200	0
19/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.36100	3.30100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.13400	0.12400	0
19/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.48600	0.45000	0
19/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.32200	1.26400	0
19/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.31200	2.25200	0
19/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.31100	3.25100	0
19/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.12600	0.11700	0
19/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.27400	1.21600	0
19/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.26200	2.20200	0
19/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.26100	3.20100	0
19/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.11900	0.11000	0
19/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.22500	1.16700	0
19/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.21200	2.15200	0
19/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.21100	3.15100	0
19/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.10000	0.09200	0
19/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.34800	0.32000	21,795
19/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.08100	1.02400	0
19/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.06300	2.00300	0
19/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.06100	3.00100	0
19/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.32500	0.30000	450
19/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.03300	0.97900	0
19/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.01300	1.95300	0
19/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.01100	2.95100	0
19/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.08900	0.08200	0
19/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.30500	0.28100	55
19/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.98800	0.93400	0
19/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.96400	1.90400	0
19/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.96100	2.90100	0
19/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.77300	0.72500	0
19/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.71600	1.65600	0
19/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.71100	2.65100	0
19/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.07200	0.06600	0
19/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.23600	0.21700	0
19/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.81400	0.76500	0
19/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.76500	1.70600	0
19/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.76100	2.70100	0
19/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.28600	0.26400	0
19/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.94300	0.89100	0
19/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.91400	1.85400	0
19/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.91100	2.85100	0
19/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.08400	0.07800	0
19/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.09400	0.08700	0
19/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.08000	0.07400	0
19/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.89900	0.84800	0
19/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.86400	1.80500	0
19/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.06400	0.06000	21,795
19/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.73300	0.68700	0
19/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.66600	1.60700	0
19/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.66100	2.60100	0
19/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.06100	0.05700	0
19/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.07500	0.07000	0
19/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.62000	0.57800	0
19/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.37100	1.31300	0
19/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.86100	2.80100	0
19/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.36100	4.30100	0
19/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.19500	0.18000	0
19/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.12900	1.07100	0
19/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.61200	2.55100	0
19/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.11100	4.05100	0
19/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05800	0.05400	0
19/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.45600	0.42100	390

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
19/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06800	0.06300	21,978
19/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05500	0.05100	0
19/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.42700	0.39400	100
19/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04300	0.04000	0
19/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04800	0.04400	0
19/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.40000	0.36800	600
19/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04100	0.03900	0
19/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04500	0.04200	0
19/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.05000	0.04600	0
19/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.37300	0.34300	33
19/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.22100	0.20400	0
19/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01200	0.01100	0
19/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.17200	0.15900	1,900
19/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01300	0.01200	0
19/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.20800	0.19100	135
19/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01600	0.01500	0
19/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01900	0.01700	0
19/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02200	0.02000	0
19/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02600	0.02300	0
19/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03000	0.02700	0
19/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03500	0.03100	0
19/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03800	0.03500	0
19/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.25100	0.23200	0
19/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.05300	0.04900	26,596
19/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01800	0.01600	0
19/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02000	0.01800	0
19/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02400	0.02200	0
19/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03200	0.02900	0
19/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03600	0.03400	0
19/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04000	0.03700	0
19/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.26800	0.24700	0
19/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02800	0.02500	0
19/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.16100	4.10100	0
19/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.06100	4.00100	0
19/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.91100	3.85100	0
19/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.01100	3.95100	0
19/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.96100	3.90100	0
19/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.86100	3.80100	0
19/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.85600	0.80600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.58500	0.54400	0
19/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.76100	3.70100	0
19/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.81500	1.75500	0
19/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.81100	2.75100	0
19/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.81100	3.75100	0
19/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.26100	4.20100	0
19/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.21100	4.15100	0
19/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.04500	0.05600	0
19/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.18900	6.25000	0
19/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.18900	8.25000	0
19/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.13900	8.20000	0
19/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.03900	6.10000	0
19/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.03900	8.10000	0
19/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.63900	9.70000	0
19/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.98900	6.05000	0
19/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.98900	8.05000	0
19/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.09000	4.15100	0
19/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.08900	6.15000	0
19/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.08900	8.15000	0
19/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.94100	4.00100	0
19/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.93900	6.00000	0
19/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.93900	8.00000	0
19/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.89100	3.95200	0
19/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.88900	5.95000	0
19/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.83900	7.90000	0
19/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.16700	2.22500	0
19/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.40700	0.44700	0
19/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.87900	1.93700	0
19/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.97500	2.03400	0
19/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.07100	2.12900	0
19/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.26300	2.32200	0
19/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.35900	2.41800	0
19/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.45700	2.51600	0
19/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.54000	4.60100	0
19/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.59200	1.64900	0
19/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.29000	4.35100	0
19/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.44000	0.48200	0
19/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.92700	1.98500	0
19/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.02400	2.08100	0
19/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.11900	2.17700	0
19/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.21500	2.27300	0
19/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.31100	2.37000	0
19/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.40800	2.46700	0
19/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.50500	2.56500	0
19/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.59000	4.65100	0
19/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.54700	0.59100	6
19/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.55400	2.61400	0
19/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.65200	2.71200	0
19/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.74000	4.80100	0
19/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.66100	0.70900	0
19/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.60300	2.66300	0
19/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.70100	2.76100	0
19/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.79900	2.85900	0
19/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.89000	4.95100	0
19/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.51000	0.55400	0
19/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.69000	4.75100	0
19/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.26200	0.29300	0
19/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.63900	1.69600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.73400	1.79200	0
19/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.83000	1.88900	0
19/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.23900	0.26800	0
19/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.68700	1.74400	0
19/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.78200	1.84000	0
19/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.34000	4.40100	0
19/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.21600	0.24400	0
19/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.54400	1.60100	0
19/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.35700	1.41300	0
19/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.04000	4.10100	0
19/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.39000	4.45100	0
19/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.19500	0.22100	130
19/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.49700	1.55400	0
19/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01800	0.02100	0
19/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.58400	0.63000	0
19/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.39300	3.45300	0
19/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.38900	6.45000	0
19/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.88900	7.95000	0
19/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01000	0.01300	0
19/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.14500	3.20500	0
19/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.64000	4.70100	0
19/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.13900	6.20000	0
19/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.63900	7.70000	0
19/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.10900	0.12800	0
19/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.26400	1.32000	0
19/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.45000	1.50700	0
19/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.99000	4.05100	0
19/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00500	0.00700	0
19/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.07200	0.08700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.40300	1.46000	0
19/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.34300	3.40400	0
19/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.33900	5.40000	0
19/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00500	0
19/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03800	0.04800	0
19/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.21900	1.27400	0
19/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.14000	4.20100	0
19/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.14000	5.20000	0
19/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.08300	1.13700	0
19/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.17300	1.22800	0
19/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.49200	3.55300	0
19/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.49000	4.55100	0
19/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.48900	5.55000	0
19/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03200	0.04100	0
19/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.37500	0.41400	0
19/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.59200	3.65300	0
19/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.58900	5.65000	0
19/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00400	0.00600	0
19/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.05300	0.06500	200
19/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.47500	0.51700	0
19/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.31100	1.36600	0
19/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.75000	2.81000	0
19/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.74100	3.80200	0
19/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.73900	5.80000	0
19/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.06200	0.07500	0
19/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.79100	3.85200	0
19/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.79000	4.85100	0
19/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.78900	5.85000	0
19/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.84800	2.90800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.84100	3.90200	0
19/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.84000	4.90100	0
19/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.83900	5.90000	0
19/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.64200	3.70200	0
19/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.63900	5.70000	0
19/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02700	0.03400	0
19/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.34400	0.38100	0
19/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.12800	1.18200	0
19/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.54200	3.60300	0
19/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.53900	5.60000	0
19/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02200	0.02900	0
19/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.31400	0.35000	430
19/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02000	0.02400	0
19/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.28700	0.32000	200
19/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.03900	1.09200	0
19/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.44300	3.50300	0
19/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.44000	4.50100	0
19/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.43900	5.50000	0
19/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01400	0.01700	0
19/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.90800	0.96000	0
19/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.29400	3.35400	0
19/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.28900	5.35000	0
19/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01300	0.01600	0
19/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.86500	0.91700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.24400	3.30400	0
19/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.24000	4.30100	0
19/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.23900	5.30000	0
19/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01100	0.01400	0
19/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.17500	0.20000	0
19/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.82300	0.87400	0
19/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.19400	3.25500	0
19/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.19000	4.25100	0
19/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.18900	5.25000	0
19/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.15700	0.18000	0
19/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.78200	0.83200	0
19/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01600	0.01900	0
19/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.95100	1.00400	0
19/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.63900	6.70000	0
19/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.69100	3.75200	0
19/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.68900	6.75000	0
19/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.73900	6.80000	0
19/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.99500	1.04800	0
19/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.74100	0.79000	0
19/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.09600	0.11300	0
19/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.62200	0.66900	0
19/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.94000	5.00100	0
19/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.43900	6.50000	0
19/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.08400	0.09900	0
19/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.38900	8.45000	0
19/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00700	0.00900	0
19/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.48900	6.55000	0
19/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.48900	8.55000	0
19/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.14000	0.16100	0
19/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.58900	6.65000	0
19/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.58900	8.65000	0
19/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.68900	8.75000	0
19/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.63900	8.70000	0
19/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.83900	6.90000	0
19/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.83900	8.90000	0
19/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.89800	2.95800	0
19/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.88900	6.95000	0
19/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.88900	8.95000	0
19/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.94700	3.00700	0
19/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.93900	7.00000	0
19/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.93900	9.00000	0
19/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.73900	8.80000	0
19/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.43900	8.50000	0
19/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.33900	6.40000	0
19/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.33900	8.40000	0
19/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.28900	6.35000	0
19/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.28900	8.35000	0
19/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.70000	0.74900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.23900	8.30000	0
19/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.78900	7.85000	0
19/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.73900	7.80000	0
19/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.23900	6.30000	0
19/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.12400	0.14400	0
19/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.99460	7.93310	6,867
19/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03200	0.03100	0
19/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.10700	0.10100	0
19/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.20000	1.14500	0
19/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.15200	2.09100	0
19/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.14600	3.08500	0
19/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.14500	4.08300	0
19/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03300	0.03100	0
19/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.11000	0.10400	0
19/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.53800	0.50600	0
19/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.24500	1.19000	0
19/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.20100	2.14000	0
19/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.19600	3.13500	0
19/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.19500	4.13300	0
19/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.51400	0.48300	509
19/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03200	0.03000	0
19/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.10300	0.09800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.49000	0.46000	0
19/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.15600	1.10100	0
19/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.10300	2.04200	0
19/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.09600	3.03500	0
19/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.09500	4.03300	0
19/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03100	0.02900	0
19/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10000	0.09500	0
19/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.46700	0.43800	0
19/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.11200	1.05800	0
19/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.05300	1.99200	0
19/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.04600	2.98500	0
19/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.04500	3.98400	0
19/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02900	0.02700	0
19/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.09400	0.08800	0
19/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.42600	0.40100	0
19/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.02800	0.97900	0
19/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.95500	1.89500	0
19/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.94700	2.88500	0
19/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.94500	3.88400	0
19/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02800	0.02600	0
19/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.09100	0.08500	0
19/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.40700	0.38400	0
19/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.98900	0.94000	0
19/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.90600	1.84600	0
19/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.89700	2.83600	0
19/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.89500	3.83400	0
19/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00700	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02700	0.02500	0
19/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08800	0.08200	0
19/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.39000	0.36700	0
19/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.95000	0.90300	0
19/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.85800	1.79800	0
19/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.84700	2.78600	0
19/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.84500	3.78400	0
19/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02500	0.02300	0
19/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07900	0.07400	0
19/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.84000	0.79600	0
19/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.71300	1.65300	0
19/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.69800	2.63700	0
19/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.69500	3.63400	0
19/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02500	0.02400	0
19/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.08200	0.07700	0
19/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.35700	0.33700	0
19/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.87600	0.83100	0
19/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.76100	1.70100	0
19/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.74800	2.68600	0
19/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.74500	3.68400	0
19/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02300	0.02100	0
19/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.07400	0.07000	0
19/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.31400	0.29600	585
19/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.77200	0.73000	0
19/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.61700	1.55800	0
19/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.59800	2.53700	0
19/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.59500	3.53400	0
19/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.34200	0.32200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03500	0.03300	0
19/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.11700	0.11100	0
19/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.59100	0.55600	0
19/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.33600	1.28000	0
19/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.30100	2.23900	0
19/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.29600	3.23400	0
19/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.29500	4.23300	0
19/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03400	0.03200	0
19/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.11400	0.10700	0
19/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.56400	0.53100	0
19/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.29100	1.23500	0
19/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.25100	2.19000	0
19/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.24600	3.18500	0
19/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.24500	4.18300	0
19/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03000	0.02800	0
19/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.09700	0.09200	0
19/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.44500	0.41900	0
19/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.06800	1.01800	0
19/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.00400	1.94300	0
19/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.99700	2.93500	0
19/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.99500	3.93400	0
19/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02600	0.02400	0
19/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.08500	0.08000	0
19/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.37300	0.35200	0
19/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.91200	0.86600	0
19/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.80900	1.74900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.79700	2.73600	0
19/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.79500	3.73400	0
19/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02400	0.02200	0
19/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07700	0.07200	0
19/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.32800	0.30900	3,000
19/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.80500	0.76300	0
19/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.66500	1.60600	0
19/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.64800	2.58700	0
19/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.64500	3.58400	0
19/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.15400	0.14500	0
19/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.17200	0.16200	0
19/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.27700	0.26100	500
19/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.19300	0.18200	0
19/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.24400	0.23000	3,000
19/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.17900	0.16800	0
19/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.28400	1.33500	0
19/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.19800	1.24900	0
19/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.94900	0.99700	0
19/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.32700	1.37900	0
19/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.83200	0.87800	0
19/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.45900	1.51200	0
19/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.02000	0.02300	0
19/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.16000	0.18000	0
19/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.68300	0.72600	0
19/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.43200	2.48900	0
19/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.37900	4.43900	0
19/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.36100	6.42200	0
19/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.35600	8.41800	0
19/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01400	0.01600	0
19/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.11700	0.13300	0
19/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.57800	0.61900	0
19/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.29000	2.34700	0
19/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.23100	4.29100	0
19/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.21200	6.27300	0
19/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.20600	8.26800	0
19/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.07300	0.08500	0
19/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.45000	0.48600	0
19/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.10200	2.15900	0
19/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.03500	4.09500	0
19/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.01300	6.07400	0
19/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.00600	8.06800	0
19/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04600	0.05200	0
19/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.31900	0.34800	0
19/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.86900	1.92400	0
19/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.78900	3.84900	0
19/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.76400	5.82500	0
19/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.75600	7.81800	0
19/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04100	0.04700	0
19/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.29600	0.32300	0
19/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.82200	1.87800	0
19/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.74000	3.80000	0
19/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.71500	5.77600	0
19/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.70600	7.76800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.64700	0.68900	0
19/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02200	0.02500	0
19/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.17700	0.19700	0
19/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.71900	0.76300	0
19/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.47900	2.53700	0
19/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.42800	4.48800	0
19/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.41000	6.47200	0
19/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.40600	8.46800	0
19/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01600	0.01800	0
19/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.13100	0.14800	0
19/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.61200	0.65400	0
19/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.33700	2.39400	0
19/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.28000	4.34100	0
19/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.26100	6.32300	0
19/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.25600	8.31800	0
19/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01800	0.02000	0
19/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.14500	0.16300	0
19/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.38400	2.44100	0
19/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.33000	4.39000	0
19/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.31100	6.37200	0
19/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.30600	8.36800	0
19/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.10500	0.12000	0
19/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.54500	0.58400	0
19/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.24300	2.29900	0
19/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.18200	4.24200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.16200	6.22300	0
19/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.15600	8.21800	0
19/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.09400	0.10700	0
19/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.51200	0.55100	0
19/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.19600	2.25200	0
19/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.13300	4.19300	0
19/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.11200	6.17300	0
19/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.10600	8.16800	0
19/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.08300	0.09600	0
19/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.48100	0.51800	0
19/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.14900	2.20500	0
19/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.08400	4.14400	0
19/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.06300	6.12400	0
19/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.05600	8.11800	0
19/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06700	0.07500	0
19/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.42200	0.45500	0
19/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.05500	2.11200	0
19/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.98600	4.04600	0
19/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.96300	6.02400	0
19/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.95600	8.01800	0
19/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.06100	0.06800	0
19/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.39500	0.42700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.00800	2.06500	0
19/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.93700	3.99700	0
19/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.91400	5.97500	0
19/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.90600	7.96800	0
19/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.36900	0.40000	0
19/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05000	0.05700	0
19/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.34300	0.37300	0
19/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.91500	1.97100	0
19/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.83800	3.89800	0
19/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.81400	5.87500	0
19/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.80600	7.86800	0
19/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05500	0.06200	0
19/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.96200	2.01800	0
19/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.88700	3.94800	0
19/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.86400	5.92500	0
19/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.85600	7.91800	0
19/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.12720	8.06540	663
19/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03300	0.03200	0
19/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07200	0.06900	0
19/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.18100	0.17200	0
19/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.63000	0.59900	0
19/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.27200	1.22000	0
19/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.19100	2.13000	0
19/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.18200	3.12100	0
19/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.17800	4.11600	0
19/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.41400	0.39400	0
19/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01400	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03300	0.03100	0
19/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07100	0.06800	0
19/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.17600	0.16800	300
19/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.23100	1.17900	0
19/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.14200	2.08100	0
19/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.13200	3.07100	0
19/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.12800	4.06600	0
19/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03200	0.03100	0
19/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07000	0.06600	0
19/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.17200	0.16400	0
19/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.58500	0.55500	0
19/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.19000	1.13900	0
19/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.09300	2.03200	0
19/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.08300	3.02100	0
19/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.07800	4.01700	0
19/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03200	0.03000	0
19/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06800	0.06500	0
19/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.16800	0.16000	0
19/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.56300	0.53600	0
19/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.15000	1.10200	0
19/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.04400	1.98400	0
19/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.03300	2.97200	0
19/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.02800	3.96700	0
19/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.60700	0.57700	0
19/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03100	0.02900	0
19/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06700	0.06300	0
19/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.16300	0.15500	0
19/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.54400	0.51800	4,400
19/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.11200	1.06600	0
19/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.99600	1.93600	0
19/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.98300	2.92200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.97900	3.91700	0
19/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01300	0.01200	0
19/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03000	0.02900	0
19/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02100	0.02000	0
19/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04600	0.04400	0
19/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10400	0.09900	0
19/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.30000	0.28500	0
19/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.07700	5.01500	0
19/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.29100	0.27700	330
19/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.23000	0.21900	0
19/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.27400	0.26000	0
19/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.22400	0.21300	0
19/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02900	0.02700	0
19/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06300	0.05900	0
19/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.15100	0.14300	0
19/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.00500	0.96100	0
19/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.85300	1.79500	0
19/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.83500	2.77300	0
19/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.82900	3.76700	0
19/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01200	0.01100	0
19/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02800	0.02700	0
19/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06100	0.05800	0
19/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.14700	0.14000	0
19/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.47400	0.45100	0
19/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.97100	0.92800	0
19/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.80600	1.74800	0
19/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.78500	2.72300	0
19/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.77900	3.71700	0
19/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06500	0.06200	0
19/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.15900	0.15100	0
19/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.52500	0.50000	0
19/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.07600	1.03000	0
19/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.94800	1.88900	0
19/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.93400	2.87200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.92900	3.86700	0
19/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01300	0.01200	0
19/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03000	0.02800	0
19/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06400	0.06100	0
19/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.15500	0.14700	0
19/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.50800	0.48300	0
19/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.04000	0.99500	0
19/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.90100	1.84200	0
19/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.88400	2.82300	0
19/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.87900	3.81700	0
19/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01100	0.01100	0
19/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02700	0.02600	0
19/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05900	0.05600	0
19/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.13900	0.13300	0
19/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.44300	0.42100	0
19/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.90600	0.86500	0
19/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.71400	1.65600	0
19/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.68600	2.62400	0
19/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.67900	3.61800	0
19/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01200	0.01100	0
19/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02800	0.02600	0
19/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06000	0.05700	0
19/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.14300	0.13600	0
19/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.45800	0.43600	0
19/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.93800	0.89600	0
19/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.76000	1.70200	0
19/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.73500	2.67400	0
19/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.72900	3.66800	0
19/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.40000	0.38100	117
19/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02600	0.02500	0
19/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05700	0.05400	0
19/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.13600	0.12900	0
19/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.42800	0.40700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.87500	0.83500	0
19/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.66800	1.61000	0
19/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.63600	2.57500	0
19/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.63000	3.56800	0
19/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.49000	0.46600	0
19/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03400	0.03300	0
19/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07500	0.07100	0
19/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.19000	0.18100	0
19/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.67900	0.64600	0
19/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.35700	1.30300	0
19/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.29000	2.22900	0
19/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.28100	3.22000	0
19/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.27800	4.21600	0
19/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03400	0.03200	0
19/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07300	0.07000	0
19/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.18600	0.17700	0
19/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.65400	0.62200	0
19/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.31400	1.26200	0
19/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.24100	2.17900	0
19/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.23200	3.17000	0
19/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.22800	4.16600	0
19/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01200	0.01200	0
19/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.18500	8.24700	0
19/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
19/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08700	0.09700	0
19/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.42700	0.45700	0
19/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.95900	2.01200	0
19/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.84600	3.90500	0
19/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.80700	5.86700	0
19/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.78800	7.84900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08000	0.08800	0
19/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.40200	0.43100	0
19/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.91300	1.96600	0
19/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.79800	3.85600	0
19/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.75700	5.81800	0
19/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.73800	7.79900	0
19/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.66300	0.70100	0
19/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04100	0.04500	0
19/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.24800	0.27000	0
19/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.80100	0.84200	0
19/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.50900	2.56400	0
19/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.43000	4.48900	0
19/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.39900	6.46000	0
19/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.38400	8.44500	0
19/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.87300	0.91600	0
19/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03300	0.03700	0
19/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.21100	0.23100	0
19/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.73100	0.77100	0
19/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.41600	2.47100	0
19/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.33300	4.39200	0
19/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.30100	6.36100	0
19/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.28500	8.34600	0
19/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
19/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03700	0.04100	0
19/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.22900	0.25000	0
19/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.76600	0.80600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.46200	2.51800	0
19/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.38200	4.44100	0
19/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.35000	6.41100	0
19/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.33400	8.39600	0
19/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02400	0.02700	0
19/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.16300	0.18000	0
19/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.63100	0.66800	0
19/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.27800	2.33200	0
19/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.18700	4.24600	0
19/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.15300	6.21300	0
19/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.13600	8.19700	0
19/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02100	0.02400	0
19/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14900	0.16500	0
19/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.59800	0.63500	0
19/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.23200	2.28600	0
19/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.13800	4.19700	0
19/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.19400	0.21300	0
19/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.69700	0.73600	0
19/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.37000	2.42500	0
19/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.28400	4.34300	0
19/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.25100	6.31200	0
19/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.23500	8.29600	0
19/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02600	0.03000	0
19/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.17800	0.19600	0
19/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.32400	2.37800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.23600	4.29400	0
19/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.20200	6.26200	0
19/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.64700	1.69800	0
19/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.34700	1.39500	0
19/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.60300	1.65400	0
19/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.26400	1.31200	0
19/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.22300	1.27000	0
19/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.02700	3.08400	0
19/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.96900	5.02900	0
19/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.94400	7.00500	0
19/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.10300	6.16400	0
19/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.08600	8.14700	0
19/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01900	0.02100	0
19/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.13500	0.15100	0
19/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.56700	0.60300	0
19/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.18600	2.24000	0
19/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.09000	4.14800	0
19/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.05400	6.11400	0
19/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.03700	8.09800	0
19/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.48000	0.51200	0
19/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01700	0.01900	0
19/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12300	0.13700	0
19/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.53600	0.57100	0
19/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.14100	2.19500	0
19/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.04100	4.10000	0
19/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.00500	6.06500	0
19/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.98700	8.04800	0
19/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
19/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.11300	0.12400	0
19/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.50800	0.54000	0
19/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.09500	2.14900	0
19/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.99300	4.05100	0
19/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.95500	6.01600	0
19/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.93700	7.99800	0
19/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01600	0
19/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10400	0.11400	0
19/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.04900	2.10300	0
19/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.94400	4.00300	0
19/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.90600	5.96600	0
19/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.88700	7.94900	0
19/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.83700	0.87900	0
19/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01500	0
19/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09500	0.10500	0
19/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.45300	0.48400	0
19/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.00400	2.05700	0
19/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.89500	3.95400	0
19/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.85600	5.91700	0
19/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.83800	7.89900	0
19/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	11.91230	12.00390	12,932
19/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00700	0.01100	0
19/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.12700	0.17000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.91800	1.00800	0
19/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	1.91200	2.00400	0
19/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00500	0.00700	0
19/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.08300	0.11400	0
19/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.77300	0.86200	0
19/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.76300	1.85400	0
19/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00600	0.00800	0
19/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.09600	0.13100	0
19/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.82100	0.91000	0
19/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.81300	1.90400	0
19/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.76200	2.85400	0
19/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.04600	0.06500	0
19/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.58600	0.67200	0
19/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.56300	1.65400	0
19/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.56200	2.65400	0
19/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00400	0.00600	0
19/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.07200	0.09900	0
19/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.72500	0.81400	0
19/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.71300	1.80400	0
19/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.71200	2.80400	0
19/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00400	0.00600	0
19/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.06200	0.08700	0
19/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.67800	0.76600	0
19/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.66300	1.75400	0
19/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.66200	2.75400	0
19/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.04000	0.05700	0
19/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.54100	0.62600	0
19/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.51300	1.60500	0
19/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.51200	2.60400	0
19/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00600	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.11000	0.14900	0
19/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.86900	0.95900	0
19/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.86300	1.95400	0
19/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.03400	0.04900	0
19/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.49700	0.58100	0
19/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.46300	1.55500	0
19/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.46200	2.55400	0
19/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00300	0.00500	0
19/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.05400	0.07500	0
19/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.63200	0.71900	0
19/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.61300	1.70400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.61200	2.70400	0
19/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.01000	0.01400	11,630
19/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.16700	0.22800	0
19/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.01600	1.10700	0
19/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.01200	2.10400	0
19/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.01900	0.02800	0
19/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.33300	0.40900	0
19/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.26400	1.35500	0
19/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.26200	2.35400	0
19/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.01400	0.02100	0
19/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.26000	0.33200	0
19/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.16500	1.25600	0
19/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.16200	2.25400	0
19/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.02600	0.03700	0
19/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.41200	0.49300	0
19/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.36300	1.45500	0
19/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.36200	2.45400	0
19/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.01100	0.01600	0
19/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.19600	0.26100	0
19/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.06500	1.15600	0
19/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.06200	2.15400	0
19/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00800	0.01200	0
19/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.14600	0.19800	0
19/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.96700	1.05700	0
19/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	1.96200	2.05400	0
19/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.01300	0.01800	0
19/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.22700	0.29500	0
19/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.11500	1.20600	0
19/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.11200	2.20400	0
19/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
19/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.01700	0.02400	0
19/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.29600	0.37000	0
19/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.21400	1.30600	0
19/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.21200	2.30400	0
19/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.02200	0.03200	0
19/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.37200	0.45000	0
19/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.31400	1.40500	0
19/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.31200	2.40400	0
19/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.03000	0.04300	0
19/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.45400	0.53600	0
19/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.41300	1.50500	0
19/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.41200	2.50400	0
19/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.31200	3.40400	0
19/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.41200	3.50400	0
19/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.36200	3.45400	0
19/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.11200	3.20400	0
19/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.01200	3.10400	0
19/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.06200	3.15400	0
19/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.16200	3.25400	0
19/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.71200	3.80400	0
19/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.46200	3.55400	0
19/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.21200	3.30400	0
19/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.51200	3.60400	0
19/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	2.96200	3.05400	0
19/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.81200	2.90400	0
19/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.86200	2.95400	0
19/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.56200	3.65400	0
19/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	3.96200	4.05400	0
19/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	2.91200	3.00400	0
19/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	3.91200	4.00400	0
19/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.06200	4.15400	0
19/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.86200	3.95400	0
19/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.26200	3.35400	0
19/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.76200	3.85400	0
19/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.28800	6.19600	0
19/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.28800	8.19600	0
19/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.73800	6.64600	0
19/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.73800	8.64600	0
19/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.43800	2.34700	0
19/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.43800	4.34600	0
19/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.43800	6.34600	0
19/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.43800	8.34600	0
19/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.13800	3.04600	0
19/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.13800	5.04600	0
19/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.13800	7.04600	0
19/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.13800	9.04600	0
19/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.23800	3.14600	0
19/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.23800	5.14600	0
19/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.23800	7.14600	0
19/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.23800	9.14600	0
19/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.18800	3.09600	0
19/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.18800	5.09600	0
19/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.18800	7.09600	0
19/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.18800	9.09600	0
19/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	7.03800	6.94600	0
19/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.48800	2.39700	0
19/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.48800	4.39600	0
19/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.48800	6.39600	0
19/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.48800	8.39600	0
19/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.78800	6.69600	0
19/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.78800	8.69600	0
19/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.53800	2.44700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.53800	4.44600	0
19/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.53800	6.44600	0
19/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.53800	8.44600	0
19/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.28900	2.19700	0
19/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.28800	4.19600	0
19/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.83800	6.74600	0
19/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.83800	8.74600	0
19/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	9.03800	8.94600	0
19/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.93800	6.84600	0
19/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.93800	8.84600	0
19/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.98800	6.89600	0
19/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.98800	8.89600	0
19/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.88800	6.79600	0
19/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.88800	8.79600	0
19/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.63800	6.54600	0
19/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.63800	8.54600	0
19/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.58800	6.49600	0
19/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.58800	8.49600	0
19/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.68800	6.59600	0
19/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.68800	8.59600	0
19/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.59000	1.49900	0
19/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.04200	0.03200	0
19/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.61800	0.53900	0
19/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.58800	2.49700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.58800	3.49600	0
19/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.58800	4.49600	0
19/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.58800	5.49600	0
19/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.06000	0.04600	0
19/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.71000	0.62800	0
19/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.69000	1.59800	0
19/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.68800	2.59600	0
19/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.68800	3.59600	0
19/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.68800	4.59600	0
19/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.68800	5.59600	0
19/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.08400	0.06600	0
19/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.80500	0.72000	0
19/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.78900	1.69800	0
19/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.78800	2.69600	0
19/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.78800	3.69600	0
19/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.78800	4.69600	0
19/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.78800	5.69600	0
19/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.11500	0.09100	0
19/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.90100	0.81400	0
19/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.88900	1.79800	0
19/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.88800	2.79600	0
19/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.88800	3.79600	0
19/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.88800	4.79600	0
19/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.88800	5.79600	0
19/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00500	0.00300	0
19/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.18400	0.14400	0
19/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	1.04600	0.95800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	2.03900	1.94700	0
19/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	3.03800	2.94600	0
19/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	4.03800	3.94600	0
19/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	5.03800	4.94600	0
19/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	6.03800	5.94600	0
19/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.13400	0.10700	0
19/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.94900	0.86200	0
19/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.93900	1.84700	0
19/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.93800	2.84600	0
19/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.93800	3.84600	0
19/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.93800	4.84600	0
19/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.93800	5.84600	0
19/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.05000	0.03900	0
19/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.66400	0.58300	0
19/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.64000	1.54900	0
19/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.63800	2.54600	0
19/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.63800	3.54600	0
19/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.63800	4.54600	0
19/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.63800	5.54600	0
19/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.09800	0.07800	0
19/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.85200	0.76700	0
19/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.83900	1.74800	0
19/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.83800	2.74600	0
19/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.83800	3.74600	0
19/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.83800	4.74600	0
19/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.83800	5.74600	0
19/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.07100	0.05500	0
19/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.75700	0.67400	0
19/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.73900	1.64800	0
19/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.73800	2.64600	0
19/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.73800	3.64600	0
19/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.73800	4.64600	0
19/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.73800	5.64600	0
19/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.15500	0.12400	0
19/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.99800	0.91000	0
19/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.98900	1.89700	0
19/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.98800	2.89600	0
19/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.98800	3.89600	0
19/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.98800	4.89600	0
19/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.98800	5.89600	0
19/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.13900	2.04700	0
19/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.02000	0.01500	0
19/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.44200	0.37100	0
19/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.39100	1.30100	0
19/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.38800	2.29700	0
19/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.38800	3.29600	0
19/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.38800	4.29600	0
19/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.38800	5.29600	0
19/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.38800	7.29600	0
19/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.38800	9.29600	0
19/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.03500	0.02700	0
19/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.57200	0.49500	0
19/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.54000	1.44900	0
19/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.53800	3.44600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.53800	5.44600	0
19/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.53800	7.44600	0
19/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.53800	9.44600	0
19/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.63800	7.54600	0
19/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.63800	9.54600	0
19/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.68800	7.59600	0
19/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.68800	9.59600	0
19/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.83800	7.74600	0
19/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.83800	9.74600	0
19/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.93800	7.84600	0
19/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.93800	9.84600	0
19/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.98800	7.89600	0
19/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.98800	9.89600	0
19/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	8.03800	7.94600	0
19/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	10.03800	9.94600	0
19/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00700	0.00500	0
19/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.24800	0.19500	0
19/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.14400	1.05500	0
19/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.13800	4.04600	0
19/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.13800	6.04600	0
19/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.13800	8.04600	0
19/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.13800	10.04600	0
19/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.88800	7.79600	0
19/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.88800	9.79600	0
19/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.73800	7.64600	0
19/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.73800	9.64600	0
19/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02900	0.02200	0
19/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.52800	0.45300	0
19/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.49100	1.40000	0
19/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.48800	3.39600	0
19/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.48800	5.39600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.48800	7.39600	0
19/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.48800	9.39600	0
19/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01600	0.01200	0
19/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.40000	0.33300	0
19/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.34200	1.25200	0
19/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.33800	3.24600	0
19/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.33800	5.24600	0
19/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.33800	7.24600	0
19/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.33800	9.24600	0
19/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01300	0.01000	0
19/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.36000	0.29500	0
19/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.29200	1.20200	0
19/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.28800	3.19600	0
19/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.28800	5.19600	0
19/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.28800	7.19600	0
19/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.28800	9.19600	0
19/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.02400	0.01800	0
19/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.48400	0.41100	0
19/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.44100	1.35000	0
19/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.43800	3.34600	0
19/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.43800	5.34600	0
19/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.43800	7.34600	0
19/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.43800	9.34600	0
19/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.58800	7.49600	0
19/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.58800	9.49600	0
19/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00900	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.28400	0.22700	0
19/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.19400	1.10400	0
19/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.18900	2.09700	0
19/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.18800	4.09600	0
19/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.18800	6.09600	0
19/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.18800	8.09600	0
19/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.18800	10.09600	0
19/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01100	0.00800	0
19/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.32100	0.26000	0
19/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.24300	1.15300	0
19/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.23900	2.14700	0
19/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.23800	4.14600	0
19/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.23800	6.14600	0
19/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.23800	8.14600	0
19/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.23800	10.14600	0
19/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00600	0.00400	0
19/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.21500	0.16600	0
19/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.09500	1.00700	0
19/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	2.08900	1.99700	0
19/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	4.08800	3.99600	0
19/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	6.08800	5.99600	0
19/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	8.08800	7.99600	0
19/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	10.08800	9.99600	0
19/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.11230	12.20500	13,658
19/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.01800	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.02000	0.02300	0
19/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.11200	0.12500	0
19/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.26100	0.29000	0
19/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.54100	1.63000	0
19/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.51900	2.61100	0
19/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.30000	0.33400	8,032
19/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.80400	0.87600	0
19/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.68500	1.77500	0
19/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.66800	2.76000	0
19/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.01700	0.02000	0
19/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.36200	0.40200	0
19/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.95600	1.03300	0
19/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.87800	1.96900	0
19/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.91700	0.99300	0
19/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.83000	1.92000	0
19/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.07200	0.08200	0
19/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.15400	0.17200	0
19/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.38000	0.42200	0
19/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.99600	1.07400	0
19/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.92700	2.01800	0
19/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01400	0.01700	0
19/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01700	0.01900	0
19/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.01900	0.02100	0
19/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.57500	0.63700	0
19/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.35300	1.44100	0
19/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.32100	2.41200	0
19/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.10800	0.12000	0
19/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.66800	0.73400	0
19/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.49400	1.58300	0
19/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.03400	0.03900	0
19/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.11700	0.13000	0
19/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.27300	0.30400	0
19/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.73400	0.80300	0
19/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.58900	1.67800	0
19/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.56800	2.66000	0
19/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.06900	0.07800	0
19/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02200	0.02500	0
19/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.41800	0.47000	0
19/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.07800	1.16400	0
19/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.18200	0.20300	0
19/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.46700	0.52100	0
19/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.16800	1.25500	0
19/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.12300	2.21500	0
19/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01400	0.01600	0
19/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.03000	0.03500	0
19/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.10400	0.11600	0
19/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.23800	0.26500	0
19/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.63600	0.70000	0
19/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.44700	1.53500	0
19/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.42000	2.51200	0
19/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.54700	0.60600	0
19/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.30600	1.39400	0
19/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.27100	2.36300	0
19/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.16100	0.17900	0
19/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.39900	0.44500	0
19/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.97600	2.06700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02300	0.02600	0
19/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.08200	0.09000	0
19/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.17500	0.19500	0
19/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.44200	0.49500	28
19/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.12300	1.20900	0
19/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.07400	2.16500	0
19/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.02500	0.02800	0
19/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.19100	0.21200	0
19/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.49200	0.54900	0
19/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.21400	1.30100	0
19/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.17200	2.26400	0
19/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.19900	0.22200	0
19/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.51900	0.57700	0
19/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.22200	2.31400	0
19/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.22700	0.25300	0
19/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.60500	0.66800	0
19/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.39900	1.48800	0
19/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.37000	2.46200	0
19/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.10100	0.11200	0
19/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01600	0.01800	0
19/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.03600	0.04100	0
19/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.12600	0.14000	0
19/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.01900	0.02200	0
19/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.04400	0.05000	0
19/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.14800	0.16500	0
19/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.87800	0.95300	0
19/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.78100	1.87200	0
19/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.76700	2.85900	0
19/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.06000	0.06800	8,032
19/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.84100	0.91400	0
19/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.73300	1.82300	0
19/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02400	0.02700	0
19/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.05500	0.06300	0
19/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.12100	0.13500	0
19/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.28600	0.31800	0
19/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.76900	0.83900	0
19/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.63700	1.72600	0
19/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.61800	2.71000	0
19/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.02600	0.02900	0
19/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.09000	0.10000	0
19/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.31400	0.34900	0
19/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.26000	1.34700	0
19/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.71700	2.80900	0
19/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.21300	4.30500	0
19/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.08400	0.09300	0
19/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.02100	0.02400	0
19/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.07500	0.08400	0
19/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.24900	0.27700	0
19/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.03700	1.11900	0
19/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.46900	2.56100	0
19/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.96300	4.05600	0
19/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01500	0.01700	0
19/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.05000	0.05700	0
19/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.16800	0.18700	0
19/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.70000	0.76800	0
19/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.02500	2.11600	0
19/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.51400	3.60700	0
19/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.02800	0.03200	0
19/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.06600	0.07500	0
19/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.09700	0.10800	0
19/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.14200	0.15800	0
19/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.21700	0.24200	0
19/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.34500	0.38400	0
19/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.07900	0.08700	0
19/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.02700	0.03100	0
19/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.09400	0.10400	0
19/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.13600	0.15200	0
19/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.20800	0.23200	0
19/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.32900	0.36600	0
19/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.08700	0.09700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00400	0.00400	11,194
19/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.13100	0.14600	11,194
19/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.06300	0.07200	0
19/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00700	0.00900	0
19/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.04200	0.04800	0
19/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.31500	3.40700	0
19/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00800	0.01000	0
19/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.04600	0.05300	0
19/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.41400	3.50700	0
19/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.36400	3.45700	0
19/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.11500	3.20800	0
19/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03300	0.03800	0
19/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.01600	3.10800	0
19/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.06500	3.15800	0
19/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.03200	0.03600	0
19/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.96600	3.05800	0
19/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.81700	2.90900	0
19/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.03700	0.04300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.16500	3.25800	0
19/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.86600	2.95900	0
19/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.05300	0.06000	0
19/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.56400	3.65700	0
19/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.91600	3.00800	0
19/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.91300	4.00600	0
19/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.06300	4.15600	0
19/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.86300	3.95600	0
19/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.04100	0.04600	0
19/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.26500	3.35700	0
19/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.04800	0.05500	0
19/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.46400	3.55700	0
19/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.76400	3.85600	0
19/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.71400	3.80600	0
19/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.03900	0.04400	0
19/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.21500	3.30700	0
19/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.84400	4.75200	0
19/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.83900	6.74600	0
19/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.83800	8.74500	0
19/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.38900	7.29600	0
19/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.38800	9.29500	0
19/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.82700	2.73900	0
19/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.78900	6.69600	0
19/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.78800	8.69500	0
19/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.28800	8.19600	0
19/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.58600	2.50000	0
19/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.53800	8.44500	0
19/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.77900	2.69100	0
19/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.74500	4.65300	0
19/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.73900	6.64600	0
19/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.73800	8.64500	0
19/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.49100	2.40500	0
19/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.43800	8.34500	0
19/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.13900	7.04600	0
19/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.13800	9.04500	0
19/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.23900	7.14600	0
19/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.23800	9.14500	0
19/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.08900	6.99600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.08800	8.99500	0
19/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.87500	2.78800	0
19/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.18900	7.09600	0
19/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.18800	9.09500	0
19/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.07000	2.98100	0
19/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.03900	6.94600	0
19/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.03800	8.94500	0
19/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.93900	6.84600	0
19/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.93800	8.84500	0
19/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.02100	2.93300	0
19/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.99300	4.90100	0
19/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.98800	8.89500	0
19/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.88900	6.79600	0
19/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.88800	8.79500	0
19/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.63900	6.54700	0
19/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.63800	8.54500	0
19/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.63400	2.54800	0
19/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.59600	4.50500	0
19/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.58900	6.49700	0
19/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.58800	8.49500	0
19/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.73000	2.64300	0
19/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.69500	4.60400	0
19/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.68900	6.59600	0
19/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.68800	8.59500	0
19/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.30100	2.21700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.41900	1.34100	0
19/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.39200	5.29900	0
19/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.92500	1.84200	0
19/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.56700	0.51100	0
19/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.94600	0.87700	0
19/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.37400	1.29700	0
19/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.83200	1.74900	0
19/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.26500	3.17600	0
19/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.25000	4.15900	0
19/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.24200	5.15000	0
19/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.24000	6.14700	0
19/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.06700	1.98200	0
19/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.53300	0.47900	0
19/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.90500	0.83700	0
19/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.33000	1.25300	0
19/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.78500	1.70300	0
19/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.25400	2.17000	0
19/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.21600	3.12700	0
19/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.20000	4.10900	0
19/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.19200	5.10000	0
19/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.19000	6.09700	0
19/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01300	0.01100	0
19/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.18800	0.16300	0
19/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.15600	1.08200	0
19/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.53800	2.45200	0
19/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.00300	3.91200	0
19/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.49100	5.39900	0
19/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.98900	6.89600	0
19/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.48800	8.39500	0
19/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.07500	0.06400	0
19/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.78700	0.72200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.11300	2.02900	0
19/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.55900	3.46900	0
19/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.04300	4.95100	0
19/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.53900	6.44700	0
19/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.03900	7.94600	0
19/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.97200	1.88800	0
19/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04800	0.04200	0
19/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.60200	0.54400	0
19/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.87800	1.79500	0
19/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.31400	3.22400	0
19/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.79500	4.70300	0
19/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.29000	6.19700	0
19/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.78900	7.69600	0
19/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02500	0.02100	0
19/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.15700	0.13400	0
19/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.67400	0.61300	0
19/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.50900	1.43000	0
19/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.44300	2.35800	0
19/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.41200	3.32200	0
19/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.39800	4.30700	0
19/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02100	0.01800	0
19/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.12900	0.10900	0
19/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.34800	2.26300	0
19/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.29900	4.20800	0
19/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.29200	5.20000	0
19/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01900	0.01700	0
19/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.11600	0.09800	0
19/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.44100	5.34900	0
19/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.28600	1.21000	0
19/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.68200	2.59500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.65700	3.56700	0
19/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.64600	4.55400	0
19/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.64100	5.54800	0
19/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.46400	1.38500	0
19/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.92400	2.83600	0
19/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.90400	3.81300	0
19/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.89400	4.80200	0
19/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.89000	5.79800	0
19/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.73900	1.65700	0
19/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03700	0.03300	0
19/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.24300	0.21300	0
19/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.86500	0.79800	0
19/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.16700	3.07800	0
19/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.15100	4.06000	0
19/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.14300	5.05000	0
19/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.14000	6.04700	0
19/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.30700	0.27200	0
19/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.98700	0.91700	0
19/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.05200	0.04600	0
19/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.33000	0.29400	0
19/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.02900	0.95700	0
19/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.36300	3.27300	0
19/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.34800	4.25700	0
19/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.34200	5.24900	0
19/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.34000	6.24700	0
19/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01200	0.01000	0
19/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.06100	0.05400	0
19/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.38000	0.34000	0
19/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.11300	1.04000	0
19/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.02000	1.93500	0
19/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.46100	3.37100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.44700	4.35600	0
19/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.43900	6.34700	0
19/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01400	0.01200	0
19/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.43700	0.39000	0
19/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.19900	1.12400	0
19/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.54700	4.45500	0
19/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.54100	5.44900	0
19/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04400	0.03900	0
19/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.28500	0.25100	0
19/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03500	0.03000	0
19/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.22400	0.19500	0
19/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.82600	0.76000	0
19/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.69200	1.61100	0
19/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.11800	3.03000	0
19/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.10200	4.01100	0
19/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.09300	5.00100	0
19/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.09000	5.99700	0
19/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05600	0.05000	0
19/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.35500	0.31600	0
19/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.07000	0.99800	0
19/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.39000	6.29700	0
19/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06600	0.05900	0
19/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.40600	0.36500	0
19/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.51000	3.42000	0
19/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.49700	4.40600	0
19/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.48900	6.39700	0
19/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.20700	2.12300	0
19/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02700	0.02300	0
19/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.17200	0.14800	0
19/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.71100	0.64900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.55500	1.47500	0
19/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.97200	2.88400	0
19/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.95400	3.86300	0
19/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.94400	4.85200	0
19/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.94000	5.84700	0
19/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.43900	7.34600	0
19/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.43800	9.34500	0
19/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.03200	0.02800	0
19/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.20600	0.17900	0
19/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.64600	1.56500	0
19/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.53900	7.44600	0
19/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.53800	9.44500	0
19/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.63900	7.54600	0
19/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.63800	9.54500	0
19/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00900	0.00700	0
19/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.04100	0.03600	0
19/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.26300	0.23200	0
19/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.70700	3.61600	0
19/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.69100	5.59800	0
19/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.68900	7.59600	0
19/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.68800	9.59500	0
19/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.85500	3.76400	0
19/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.84000	5.74800	0
19/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.83900	7.74600	0
19/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.83800	9.74500	0
19/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.88900	7.79600	0
19/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.88800	9.79500	0
19/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.05200	3.96200	0
19/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.04000	5.94700	0
19/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.03800	9.94500	0
19/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
19/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.08400	0.06900	0
19/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.46800	0.41700	0
19/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.24200	1.16700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.16000	2.07700	0
19/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.08900	7.99600	0
19/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.08800	9.99500	0
19/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01800	0.01500	0
19/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.10500	0.08800	0
19/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.18900	8.09600	0
19/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.18800	10.09500	0
19/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01600	0.01400	0
19/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.09400	0.07800	0
19/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.50000	0.44700	0
19/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.13900	8.04600	0
19/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.13800	10.04500	0
19/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.99000	5.89700	0
19/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.98900	7.89600	0
19/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.98800	9.89500	0
19/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.80500	3.71500	0
19/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.79000	5.69800	0
19/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.78800	9.69500	0
19/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02300	0.02000	0
19/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.14200	0.12100	0
19/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.63800	0.57900	0
19/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.33900	7.24600	0
19/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.33800	9.24500	0
19/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.28900	7.19600	0
19/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.28800	9.19500	0
19/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02900	0.02500	0
19/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.74900	0.68500	0
19/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.60000	1.52000	0
19/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.48900	7.39600	0
19/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.48800	9.39500	0
19/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.60800	3.51800	0
19/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.59100	5.49800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.58900	7.49600	0
19/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.58800	9.49500	0
19/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.75600	3.66600	0
19/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.74100	5.64800	0
19/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.73900	7.64600	0
19/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.73800	9.64500	0
19/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.23900	8.14600	0
19/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.23800	10.14500	0
19/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.93900	7.84600	0
19/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.93800	9.84500	0
19/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.31230	12.40610	1,288
19/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.45000	0.49200	0
19/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.43200	0.47300	0
19/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.46900	0.51300	0
19/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.83700	0.78700	0
19/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.90000	0.84700	0
19/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.86800	0.81600	0
19/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08420	0.08440	1,364
19/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00449	0.00468	0
19/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01421	0.01442	0
19/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00047	0.00053	0
19/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00627	0.00613	0
19/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
19/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00029	0.00028	0
19/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08570	0.08590	0
19/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00306	0.00316	0
19/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01582	0.01602	0
19/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00739	0.00755	0
19/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00012	0.00012	0
19/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00736	0.00726	0
19/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00169	0.00165	0
19/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.43570	10.45730	22,292

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.06200	0.07300	0
19/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.78900	0.81100	0
19/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.78600	1.80700	0
19/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.78600	2.80700	0
19/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
19/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.08800	0.10300	0
19/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.88800	0.91000	0
19/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.88600	1.90700	0
19/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.88600	2.90700	0
19/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.15300	0.17100	0
19/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.03700	1.05800	0
19/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.03600	2.05700	0
19/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.03600	3.05700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.12500	0.14200	0
19/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.98700	1.00900	0
19/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	1.98600	2.00700	0
19/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	2.98600	3.00700	0
19/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.07400	0.08700	0
19/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.83900	0.86000	0
19/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.83600	1.85700	0
19/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.83600	2.85700	0
19/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.18300	0.20200	0
19/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.08600	1.10800	0
19/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.08600	2.10700	0
19/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.08600	3.10700	0
19/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00300	0.00400	10
19/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.10500	0.12100	0
19/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.93700	0.95900	0
19/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	1.93600	1.95700	0
19/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	2.93600	2.95700	0
19/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.05100	0.06100	0
19/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.74100	0.76200	0
19/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.73600	1.75700	0
19/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.73600	2.75700	0
19/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.04200	0.05200	0
19/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.69200	0.71400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.68600	1.70700	0
19/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.68600	2.70700	0
19/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.02000	0.02500	0
19/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.50300	0.52500	0
19/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.48600	1.50700	0
19/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.48600	2.50700	0
19/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.01700	0.02100	13,651
19/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.45800	0.47900	0
19/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.43600	1.45700	0
19/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.43600	2.45700	0
19/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.02900	0.03600	0
19/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.59600	0.61800	0
19/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.58600	1.60700	0
19/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.58600	2.60700	0
19/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.03500	0.04300	0
19/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.64400	0.66600	0
19/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.63600	1.65700	0
19/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.63600	2.65700	0
19/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.02400	0.03000	0
19/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.54900	0.57100	0
19/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.53600	1.55700	0
19/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.53600	2.55700	0
19/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00900	0.01200	0
19/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.32900	0.35000	0
19/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.28600	1.30700	0
19/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.28600	2.30700	0
19/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.01400	0.01800	0
19/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.41300	0.43500	0
19/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.38600	1.40700	0
19/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.38600	2.40700	0
19/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.01100	0.01500	0
19/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.37000	0.39200	0
19/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.33600	1.35700	0
19/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.33600	2.35700	0
19/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00800	0.01000	0
19/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.28900	0.31000	0
19/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.23600	1.25800	0
19/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.23600	2.25700	0
19/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00700	0.00900	2,700
19/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.25100	0.27200	0
19/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.18600	1.20800	0
19/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.18600	2.20700	0
19/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.28600	3.30700	0
19/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00500	0.00700	0
19/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.21600	0.23600	0
19/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.13600	1.15800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.13600	2.15700	0
19/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.23600	3.25700	0
19/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.13600	3.15700	0
19/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.18600	3.20700	0
19/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.33600	3.35700	0
19/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.76400	8.74300	0
19/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.66400	6.64300	0
19/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.66400	8.64300	0
19/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.81400	6.79300	0
19/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.81400	8.79300	0
19/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.76400	6.74300	0
19/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.08000	0.07900	0
19/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.86900	0.85000	0
19/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.86400	2.84300	0
19/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.86400	4.84300	0
19/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.86400	6.84300	0
19/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.86400	8.84300	0
19/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.71400	6.69300	0
19/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.71400	8.69300	0
19/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.66400	1.64400	0
19/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.06500	0.06500	0
19/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.82100	0.80200	0
19/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.81400	1.79300	0
19/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.81400	2.79300	0
19/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.81400	3.79300	0
19/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.81400	4.79300	0
19/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.81400	5.79300	0
19/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.05300	0.05300	0
19/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.77200	0.75300	0
19/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.76400	1.74300	0
19/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.76400	2.74300	0
19/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.76400	3.74300	0
19/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.76400	4.74300	0
19/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.76400	5.74300	0
19/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.03400	0.03500	0
19/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.67500	0.65800	0
19/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.66400	2.64300	0
19/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.66400	3.64300	0
19/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.66400	4.64300	0
19/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.66400	5.64300	0
19/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02700	0.02800	0
19/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.62800	0.61100	0
19/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.61400	1.59400	0
19/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.61400	2.59300	0
19/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.61400	3.59300	0
19/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.61400	4.59300	0
19/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.61400	5.59300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.04300	0.04300	0
19/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.72300	0.70500	0
19/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.71400	1.69400	0
19/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.71400	2.69300	0
19/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.71400	3.69300	0
19/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.71400	4.69300	0
19/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.71400	5.69300	0
19/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.48800	0.47300	0
19/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.46500	1.44400	0
19/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.46400	2.44300	0
19/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.46400	3.44300	0
19/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.46400	4.44300	0
19/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.46400	5.44300	0
19/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.39900	0.38600	0
19/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.36500	1.34400	0
19/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.36400	2.34300	0
19/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.36400	3.34300	0
19/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.36400	4.34300	0
19/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.36400	5.34300	0
19/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.01000	0.01100	0
19/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.44300	0.42900	0
19/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.41500	1.39400	0
19/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.41400	2.39300	0
19/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.41400	3.39300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.41400	4.39300	0
19/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.41400	5.39300	0
19/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.02200	0.02200	0
19/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.58100	0.56400	0
19/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.56500	1.54400	0
19/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.56400	2.54300	0
19/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.56400	3.54300	0
19/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.56400	4.54300	0
19/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.56400	5.54300	0
19/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01700	0.01800	0
19/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.53400	0.51800	0
19/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.51500	1.49400	0
19/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.51400	2.49300	0
19/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.51400	3.49300	0
19/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.51400	4.49300	0
19/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.51400	5.49300	0
19/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.35600	0.34500	0
19/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.31500	1.29500	0
19/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.31400	2.29300	0
19/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.31400	3.29300	0
19/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.31400	4.29300	0
19/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.31400	5.29300	0
19/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.31500	0.30400	0
19/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.26500	1.24500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.26400	2.24300	0
19/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.26400	3.24300	0
19/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.26400	4.24300	0
19/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.26400	5.24300	0
19/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.16900	0.16400	0
19/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.06700	1.04700	0
19/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	2.06400	2.04300	0
19/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	3.06400	3.04300	0
19/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	4.06400	4.04300	0
19/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	5.06400	5.04300	0
19/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.09700	0.09500	0
19/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.91900	0.89900	0
19/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.91400	1.89300	0
19/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.91400	2.89300	0
19/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.91400	3.89300	0
19/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.91400	4.89300	0
19/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.91400	6.89300	0
19/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.91400	8.89300	0
19/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	7.06400	7.04300	0
19/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	9.06400	9.04300	0
19/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.23800	0.23000	0
19/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.16600	1.14600	0
19/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.16400	3.14300	0
19/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.16400	5.14300	0
19/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.16400	7.14300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.16400	9.14300	0
19/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.26400	7.24300	0
19/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.26400	9.24300	0
19/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.41400	7.39300	0
19/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.41400	9.39300	0
19/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.51400	7.49300	0
19/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.51400	9.49300	0
19/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.66400	7.64300	0
19/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.66400	9.64300	0
19/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.61400	7.59300	0
19/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.61400	9.59300	0
19/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.36400	7.34300	0
19/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.36400	9.34300	0
19/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.13900	0.13500	0
19/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	1.01700	0.99700	0
19/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	3.01400	2.99300	0
19/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	5.01400	4.99300	0
19/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	7.01400	6.99300	0
19/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	9.01400	8.99300	0
19/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.11700	0.11400	0
19/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.96800	0.94800	0
19/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.96400	2.94300	0
19/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.96400	4.94300	0
19/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.96400	6.94300	0
19/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.96400	8.94300	0
19/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.20200	0.19600	0
19/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.11600	1.09600	0
19/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.11400	3.09300	0
19/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.11400	5.09300	0
19/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.11400	7.09300	0
19/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.11400	9.09300	0
19/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.16400	2.14300	0
19/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.31400	7.29300	0
19/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.31400	9.29300	0
19/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.56400	7.54300	0
19/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.56400	9.54300	0
19/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.46400	7.44300	0
19/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.46400	9.44300	0
19/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.27600	0.26600	0
19/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.21600	1.19500	0
19/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.21400	3.19300	0
19/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.21400	5.19300	0
19/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.21400	7.19300	0
19/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.21400	9.19300	0
19/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.61600	10.63770	13,358
19/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.06800	0.07300	0
19/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.08200	0.08800	0
19/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.07500	0.08000	0
19/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01700	0.01900	0
19/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.15500	0.16500	25
19/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.51000	0.53100	20
19/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.33300	1.35600	0
19/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.31900	2.34100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.31600	3.33800	0
19/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01100	0.01200	0
19/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.11200	0.12000	0
19/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.35000	0.37000	0
19/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.04500	1.07000	0
19/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.02200	2.04300	0
19/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.01700	3.03900	0
19/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.10100	0.10800	0
19/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.31100	0.32700	0
19/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.95700	0.97900	0
19/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.92300	1.94400	0
19/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.91700	2.93900	0
19/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01500	0.01700	0
19/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.14700	0.15600	0
19/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.48000	0.50100	0
19/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.28500	1.30800	0
19/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.27000	2.29100	0
19/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.26600	3.28800	0
19/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.07800	0.08400	0
19/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.23200	0.24500	0
19/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.75200	0.77400	0
19/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.67600	1.69800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.66800	2.69000	0
19/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09600	0.10300	0
19/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.29300	0.30900	0
19/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.91400	0.93600	0
19/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.87300	1.89500	0
19/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.86700	2.88900	0
19/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.21800	0.23200	0
19/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.71400	0.73600	0
19/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.62700	1.64900	0
19/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.61800	2.64000	0
19/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06500	0.07000	0
19/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.18400	0.19500	0
19/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.60700	0.62800	0
19/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.48000	1.50200	0
19/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.46900	2.49000	0
19/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01400	0.01600	0
19/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.13900	0.14800	0
19/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.45200	0.47200	0
19/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.23700	1.26000	0
19/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.22000	2.24200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.21700	3.23800	0
19/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01200	0.01300	0
19/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.11800	0.12600	0
19/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.37400	0.39300	0
19/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.09300	1.11700	0
19/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.07100	2.09300	0
19/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.06700	3.08900	0
19/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.13100	0.14000	0
19/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.42400	0.44500	0
19/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.18900	1.21200	0
19/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.17000	2.19200	0
19/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.16700	3.18800	0
19/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.12400	0.13300	0
19/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.39800	0.41900	0
19/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.14100	1.16400	0
19/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.12100	2.14200	0
19/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.11700	3.13800	0
19/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.08600	0.09300	0
19/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.26000	0.27500	29

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.83100	0.85300	0
19/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.77400	1.79600	0
19/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.76800	2.78900	0
19/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.09100	0.09800	0
19/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.27600	0.29100	0
19/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.87200	0.89400	0
19/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.82400	1.84500	0
19/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.81700	2.83900	0
19/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.24600	0.26000	0
19/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.79100	0.81300	0
19/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.72500	1.74700	0
19/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.71800	2.73900	0
19/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.33500	5.31300	0
19/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.33400	7.31200	0
19/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.33400	9.31200	0
19/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00900	0.00900	0
19/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.07500	0.07500	0
19/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.53000	0.52200	0
19/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.29100	3.27000	0
19/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.28500	5.26300	0
19/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.28400	7.26200	0
19/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.28400	9.26200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.05600	0.05600	0
19/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.46000	0.45300	0
19/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.27500	1.26000	0
19/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.19200	3.17100	0
19/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.18500	5.16300	0
19/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.18400	7.16200	0
19/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.18400	9.16200	0
19/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.06500	0.06500	0
19/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.49400	0.48700	0
19/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.32000	1.30500	0
19/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.24200	3.22100	0
19/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.23500	5.21300	0
19/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.23400	7.21200	0
19/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.23400	9.21200	0
19/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02500	0.02600	0
19/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.28200	0.28100	0
19/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.00800	0.99500	0
19/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.89600	2.87600	0
19/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.88500	4.86300	0
19/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.88400	6.86200	0
19/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.88400	8.86200	0
19/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.02300	0.02400	0
19/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.25800	0.25700	0
19/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.96500	0.95200	0
19/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.84700	2.82700	0
19/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.83500	4.81300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.83400	6.81200	0
19/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.83400	8.81200	0
19/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02700	0.02900	0
19/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.30800	0.30500	0
19/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.05200	1.03800	0
19/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.94600	2.92500	0
19/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.93500	4.91300	0
19/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.93400	6.91200	0
19/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.93400	8.91200	0
19/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.02100	0.02200	0
19/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.23600	0.23400	0
19/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.92300	0.91000	0
19/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.79800	2.77800	0
19/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.78500	4.76300	0
19/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.78400	6.76200	0
19/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01400	0.01400	0
19/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.14100	0.14000	0
19/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.71800	0.70700	0
19/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.59900	1.58200	0
19/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.53900	3.51800	0
19/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.53500	5.51300	0
19/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.53400	7.51200	0
19/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.53400	9.51200	0
19/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01100	0.01100	0
19/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.09800	0.09800	0
19/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.60200	0.59400	0
19/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.39000	3.36900	0
19/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.38500	5.36300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.38400	7.36200	0
19/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.38400	9.36200	0
19/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.04800	0.04800	0
19/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.42700	0.42100	0
19/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.23000	1.21500	0
19/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.14300	3.12200	0
19/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.13500	5.11300	0
19/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.13400	7.11200	0
19/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.13400	9.11200	0
19/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01000	0.01000	0
19/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.08600	0.08600	0
19/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.56600	0.55700	0
19/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.41200	1.39600	0
19/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.34100	3.31900	0
19/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.78400	8.76200	0
19/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01900	0.02000	0
19/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.21400	0.21300	0
19/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.88100	0.86800	0
19/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.74900	2.72900	0
19/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.73500	4.71300	0
19/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.73400	6.71200	0
19/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.73400	8.71200	0
19/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.04100	0.04100	0
19/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.39500	0.38900	0
19/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.18500	1.17000	0
19/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.09300	3.07300	0
19/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.08500	5.06300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.08400	7.06200	0
19/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.08400	9.06200	0
19/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02900	0.03200	0
19/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.33400	0.33200	0
19/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.09600	1.08200	0
19/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.99500	2.97400	0
19/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.98500	4.96300	0
19/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.98400	6.96200	0
19/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.98400	8.96200	0
19/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01700	0.01800	0
19/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.19400	0.19300	271
19/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.83900	0.82700	0
19/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.70100	2.68100	0
19/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.68500	4.66400	0
19/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.68400	6.66200	0
19/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.68400	8.66200	0
19/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.45900	1.44200	0
19/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.36600	1.35000	0
19/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.55200	1.53500	0
19/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.79240	10.81370	525
19/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.25800	0.27400	0
19/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.13100	1.12500	0
19/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.96760	10.98970	158
19/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03000	0.03300	0
19/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06400	0.06900	0
19/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.13200	0.14100	0
19/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.31400	0.33200	0
19/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.54000	0.56600	0
19/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.01300	1.04200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.81400	1.84100	0
19/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.78300	2.80700	0
19/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.33900	0.35800	0
19/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06300	0.06800	0
19/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.12900	0.13800	0
19/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.30600	0.32400	0
19/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.52500	0.55000	0
19/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.98200	1.01100	0
19/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.76900	1.79600	0
19/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.73400	2.75700	0
19/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.03000	3.05300	0
19/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.64800	0.67700	0
19/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.22000	1.25000	0
19/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.09400	2.12100	0
19/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.08000	3.10200	0
19/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03300	0.03700	0
19/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07000	0.07500	0
19/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.14500	0.15500	0
19/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02300	0.02600	0
19/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05000	0.05400	0
19/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10200	0.10900	0
19/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.22400	0.23700	0
19/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.35600	0.37600	0
19/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.62700	0.65600	0
19/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.18100	1.21100	0
19/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.04500	2.07300	0
19/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02300	0.02600	0
19/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05200	0.05600	0
19/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.10500	0.11200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.23400	0.24700	0
19/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.37500	0.39600	0
19/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.66900	0.69800	0
19/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.25900	1.28900	0
19/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.14300	2.17000	0
19/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03200	0.03600	0
19/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.06800	0.07400	0
19/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.14200	0.15200	0
19/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.34700	0.36700	0
19/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.60900	0.63600	0
19/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.14600	1.17400	0
19/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.99900	2.02400	0
19/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.98100	3.00400	0
19/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03100	0.03500	0
19/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06600	0.07100	0
19/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.13700	0.14600	0
19/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.33000	0.34900	0
19/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.57300	0.60000	0
19/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.07800	1.10600	0
19/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.90600	1.93200	0
19/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.88200	2.90500	0
19/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02800	0.03100	0
19/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06000	0.06400	0
19/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.12300	0.13100	0
19/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.28500	0.30200	0
19/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.48100	0.50600	0
19/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.89300	0.92200	0
19/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.63500	1.66300	0
19/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.58600	2.61000	0
19/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02600	0.02900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05700	0.06100	0
19/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.11600	0.12400	0
19/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.26600	0.28200	0
19/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.44200	0.46500	0
19/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.81200	0.84100	0
19/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.50500	1.53400	0
19/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.43800	2.46300	0
19/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01400	0.01600	0
19/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03400	0.03800	0
19/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07200	0.07800	0
19/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.15100	0.16100	0
19/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.12900	3.15200	0
19/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01300	0.01600	0
19/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03400	0.03700	0
19/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07100	0.07600	0
19/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.14800	0.15800	0
19/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.36600	0.38600	0
19/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.29800	1.29600	0
19/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.08000	3.06800	0
19/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.00300	4.98600	0
19/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.96600	6.94700	0
19/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.94500	8.92600	0
19/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01100	0.01200	0
19/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.03300	3.02100	0
19/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.95400	4.93800	0
19/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.91600	6.89800	0
19/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.89600	8.87600	0
19/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02000	0.02300	0
19/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08700	0.09400	0
19/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.39400	0.40100	0
19/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.02400	1.02500	0
19/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.84800	1.84200	0
19/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.69800	3.68400	0
19/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.63900	5.62100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.60800	7.58900	0
19/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.59100	9.57100	0
19/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01800	0.02000	0
19/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06700	0.07300	0
19/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.32500	0.33200	0
19/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.91300	0.91600	0
19/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.71700	1.71200	0
19/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.55500	3.54100	0
19/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.49200	5.47400	0
19/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.46000	7.44100	0
19/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.44200	9.42200	0
19/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01400	0.01500	0
19/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03800	0.04200	0
19/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.21000	0.21600	0
19/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.70500	0.71000	0
19/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.46200	1.45900	0
19/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.26900	3.25600	0
19/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.19800	5.18100	0
19/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.16300	7.14500	0
19/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.14400	9.12400	0
19/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03100	0.03400	0
19/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.17800	0.18400	0
19/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.64100	0.64600	0
19/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.37900	1.37700	0
19/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.17400	3.16200	0
19/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.10000	5.08400	0
19/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.06400	7.04600	0
19/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.04500	9.02500	0
19/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02500	0.03000	0
19/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.14100	0.14900	0
19/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.55100	0.55800	0
19/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.25700	1.25600	0
19/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.11600	2.10700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.98700	3.97200	0
19/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.93400	5.91600	0
19/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.90500	7.88600	0
19/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.89000	9.86900	0
19/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.02700	0.03300	0
19/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.16300	0.17100	0
19/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.60900	0.61600	0
19/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.33800	1.33600	0
19/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.20600	2.19700	0
19/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.08400	4.06900	0
19/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.03200	6.01400	0
19/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.00500	7.98600	0
19/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.99000	9.96900	0
19/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.12700	3.11500	0
19/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.05200	5.03500	0
19/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.01500	6.99700	0
19/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.99500	8.97500	0
19/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
19/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02600	0.03100	0
19/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.15200	0.16000	0
19/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.58000	0.58700	0
19/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01200	0.01300	0
19/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01600	0.01700	0
19/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.05100	0.05600	0
19/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.26400	0.27100	0
19/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.80700	0.81000	0
19/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.58800	1.58400	0
19/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.41100	3.39800	0
19/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.34500	5.32800	0
19/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.31100	7.29300	0
19/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.29300	9.27300	0
19/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.42100	1.41800	0
19/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01500	0.01700	0
19/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04600	0.05100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.24500	0.25200	0
19/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.77200	0.77600	0
19/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.54600	1.54200	0
19/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.36400	3.35100	0
19/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.29600	5.27900	0
19/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.26200	7.24300	0
19/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.24300	9.22300	0
19/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.88530	6.89810	13,862
19/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.08500	1.09800	0
19/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.08500	2.09800	0
19/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.08500	3.09800	0
19/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.08500	4.09800	0
19/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.98600	0.99800	0
19/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.98500	1.99800	0
19/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.98500	2.99800	0
19/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.98500	3.99800	0
19/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.93600	0.94900	0
19/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.93500	1.94800	0
19/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.93500	2.94800	0
19/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.93500	3.94800	0
19/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.03600	1.04800	0
19/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.03500	2.04800	0
19/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.03500	3.04800	0
19/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.03500	4.04800	0
19/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.13500	1.14800	0
19/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.13500	2.14800	0
19/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.13500	3.14800	0
19/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.13500	4.14800	0
19/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.43500	1.44800	0
19/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.43500	2.44800	0
19/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.43500	3.44800	0
19/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.43500	4.44800	0
19/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.23500	1.24800	0
19/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.23500	2.24800	0
19/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.23500	3.24800	0
19/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.23500	4.24800	0
19/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.18500	1.19800	0
19/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.18500	2.19800	0
19/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.18500	3.19800	0
19/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.18500	4.19800	0
19/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.28500	1.29800	0
19/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.28500	2.29800	0
19/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.28500	3.29800	0
19/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.28500	4.29800	0
19/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.33500	1.34800	0
19/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.33500	2.34800	0
19/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.33500	3.34800	0
19/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.33500	4.34800	0
19/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.38500	1.39800	0
19/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.38500	2.39800	0
19/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.38500	3.39800	0
19/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.38500	4.39800	0
19/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.48500	1.49800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.48500	2.49800	0
19/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.48500	3.49800	0
19/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.48500	4.49800	0
19/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.78700	0.79900	0
19/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.88600	0.89900	0
19/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.83600	0.84900	0
19/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.07400	0.08100	0
19/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.12100	0.13000	0
19/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.18800	0.19900	0
19/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.63500	2.64800	0
19/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.63500	3.64800	0
19/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.01800	0.02100	0
19/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.63500	1.64800	0
19/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.88500	1.89800	0
19/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.88500	2.89800	0
19/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.88500	3.89800	0
19/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.73500	1.74800	0
19/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.73500	2.74800	0
19/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.73500	3.74800	0
19/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.35400	0.36600	0
19/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.44600	0.45800	0
19/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.54100	0.55400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.63900	0.65100	0
19/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.73700	0.75000	0
19/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.68800	0.70000	0
19/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.03700	0.04100	0
19/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.05900	0.06500	0
19/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.09300	0.10100	0
19/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.15300	0.16300	0
19/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.22600	0.23800	0
19/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.31000	0.32100	0
19/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.39900	0.41200	0
19/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.49300	0.50600	0
19/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.59000	0.60200	0
19/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.26700	0.27900	0
19/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.78500	1.79800	0
19/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.78500	2.79800	0
19/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.78500	3.79800	0
19/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.04700	0.05200	0
19/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.83500	1.84800	0
19/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.83500	2.84800	0
19/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.83500	3.84800	0
19/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.11500	8.10200	0
19/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.21200	0.20400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.16500	2.15200	0
19/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.16500	4.15200	0
19/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.16500	6.15200	0
19/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.16500	8.15200	0
19/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.21500	2.20200	0
19/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.21500	4.20200	0
19/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.21500	6.20200	0
19/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.21500	8.20200	0
19/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.03200	0.03100	0
19/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.01400	0.01400	0
19/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.02500	0.02300	0
19/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.04100	0.04000	0
19/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.06800	0.06500	0
19/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.10800	0.10300	0
19/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.17400	0.16700	0
19/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.25200	0.24300	0
19/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.01900	0.01800	0
19/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.36500	6.35200	0
19/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.36500	8.35200	0
19/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.29400	0.28500	0
19/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.26500	2.25200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.26500	4.25200	0
19/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.26500	6.25200	0
19/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.26500	8.25200	0
19/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.11500	2.10200	0
19/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.11500	4.10200	0
19/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.11500	6.10200	0
19/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.38300	0.37300	0
19/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.36500	2.35200	0
19/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.36500	4.35200	0
19/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.05300	0.05100	0
19/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.08600	0.08200	0
19/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.13900	0.13300	0
19/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.51500	1.50200	0
19/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.51500	3.50200	0
19/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.51500	5.50200	0
19/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.51500	7.50200	0
19/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.61500	1.60200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.61500	3.60200	0
19/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.61500	5.60200	0
19/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.61500	7.60200	0
19/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.66500	1.65200	0
19/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.66500	3.65200	0
19/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.66500	5.65200	0
19/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.66500	7.65200	0
19/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.71500	1.70200	0
19/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.71500	3.70200	0
19/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.71500	5.70200	0
19/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.71500	7.70200	0
19/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.81500	1.80200	0
19/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.81500	3.80200	0
19/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.81500	5.80200	0
19/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.81500	7.80200	0
19/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.76500	1.75200	0
19/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.76500	3.75200	0
19/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.76500	5.75200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.76500	7.75200	0
19/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.56500	1.55200	0
19/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.56500	3.55200	0
19/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.56500	5.55200	0
19/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.56500	7.55200	0
19/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.86500	1.85200	0
19/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.86500	3.85200	0
19/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.86500	5.85200	0
19/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.86500	7.85200	0
19/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.96500	1.95200	0
19/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.96500	3.95200	0
19/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.96500	5.95200	0
19/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.96500	7.95200	0
19/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.06500	2.05200	0
19/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.06500	4.05200	0
19/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.06500	6.05200	0
19/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.06500	8.05200	0
19/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.01500	2.00200	0
19/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.01500	4.00200	0
19/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.01500	6.00200	0
19/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.01500	8.00200	0
19/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.91500	1.90200	0
19/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.91500	3.90200	0
19/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.91500	5.90200	0
19/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.91500	7.90200	0
19/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.93490	6.94750	287
19/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02000	0.02100	0
19/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.43800	0.44800	0
19/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.33900	1.35200	0
19/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.33500	2.34800	0
19/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.33500	3.34800	0
19/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.33500	4.34800	0
19/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02100	0.02200	0
19/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.47500	0.48500	0
19/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.38900	1.40100	0
19/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.38500	2.39800	0
19/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.38500	3.39800	0
19/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.38500	4.39800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02200	0.02300	0
19/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.51200	0.52300	0
19/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.43800	1.45100	0
19/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.43500	2.44800	0
19/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.43500	3.44800	0
19/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.43500	4.44800	0
19/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.37100	0.38000	0
19/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01500	0.01600	0
19/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00900	0.00900	0
19/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.13700	0.14200	0
19/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.71800	0.73000	0
19/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.68700	1.69900	0
19/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.68500	2.69800	0
19/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.68500	3.69800	0
19/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.94700	0.95900	0
19/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.93600	1.94900	0
19/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.93500	2.94800	0
19/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.93500	3.94800	0
19/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01400	0.01500	0
19/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.23000	0.23700	0
19/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.99400	1.00700	0
19/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.98600	1.99800	0
19/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.98500	2.99800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.98500	3.99800	0
19/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14900	0.15400	0
19/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.76200	0.77400	0
19/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.73700	1.74900	0
19/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.73500	2.74800	0
19/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.73500	3.74800	0
19/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01200	0.01300	0
19/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.19300	0.19900	0
19/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.90000	0.91200	0
19/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.88600	1.89900	0
19/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.88500	2.89800	0
19/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.88500	3.89800	0
19/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.28100	0.28900	0
19/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.09200	1.10500	0
19/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.08600	2.09800	0
19/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.08500	3.09800	0
19/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.08500	4.09800	0
19/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01700	0.01800	0
19/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.33900	0.34800	0
19/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.19100	1.20300	0
19/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.18500	2.19800	0
19/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.18500	3.19800	0
19/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.18500	4.19800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01500	0
19/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.25500	0.26200	0
19/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.04300	1.05600	0
19/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.03600	2.04800	0
19/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.03500	3.04800	0
19/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.03500	4.04800	0
19/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01600	0.01700	0
19/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.31000	0.31800	0
19/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.14200	1.15400	0
19/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.13500	2.14800	0
19/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.13500	3.14800	0
19/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.13500	4.14800	0
19/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.01900	0.02000	0
19/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.40400	0.41300	0
19/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.29000	1.30200	0
19/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.28500	2.29800	0
19/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.28500	3.29800	0
19/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.28500	4.29800	0
19/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01000	0.01100	0
19/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.16200	0.16800	0
19/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.80700	0.81900	0
19/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.78600	1.79900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.78500	2.79800	0
19/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.78500	3.79800	0
19/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01100	0.01200	0
19/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.17700	0.18300	0
19/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.85300	0.86500	0
19/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.83600	1.84900	0
19/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.83500	2.84800	0
19/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.83500	3.84800	0
19/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.21100	0.21700	0
19/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.27600	0.27000	0
19/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.07800	2.06700	0
19/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.06600	4.05400	0
19/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.06500	6.05300	0
19/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.06500	8.05300	0
19/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
19/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.34200	0.33600	0
19/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.17600	2.16500	0
19/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.16600	4.15400	0
19/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.16500	6.15300	0
19/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.16500	8.15300	0
19/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.02200	0.02200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.37700	0.37100	0
19/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.22500	2.21400	0
19/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.21600	4.20400	0
19/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.21500	6.20300	0
19/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.21500	8.20300	0
19/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.11900	0.11600	0
19/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.73400	1.72300	0
19/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.71600	3.70400	0
19/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.71500	5.70300	0
19/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.71500	7.70300	0
19/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.17500	0.17100	0
19/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.88100	1.87000	0
19/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.86600	3.85400	0
19/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.86500	5.85300	0
19/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.86500	7.85300	0
19/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.22000	0.21500	0
19/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.98000	1.96800	0
19/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.96600	3.95400	0
19/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.96500	5.95300	0
19/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.96500	7.95300	0
19/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.15400	0.15100	0
19/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.83200	1.82100	0
19/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.81600	3.80400	0
19/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.81500	5.80300	0
19/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.81500	7.80300	0
19/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.19600	0.19200	0
19/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.31500	8.30300	0
19/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01500	0.01500	0
19/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.30800	0.30200	0
19/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.12700	2.11600	0
19/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.11600	4.10400	0
19/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.11500	6.10300	0
19/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.11500	8.10300	0
19/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02700	0.02700	0
19/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.41400	0.40700	0
19/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.27400	2.26300	0
19/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.26500	4.25400	0
19/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.26500	6.25300	0
19/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.26500	8.25300	0
19/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.24500	0.24000	0
19/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.02900	2.01800	0
19/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.01600	4.00400	0
19/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.01500	6.00300	0
19/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.01500	8.00300	0
19/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01200	0.01200	0
19/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.03300	0.03300	0
19/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.45200	0.44500	0
19/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.32400	2.31200	0
19/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.31500	4.30400	0
19/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.31500	6.30300	0
19/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.93000	1.91900	0
19/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.91600	3.90400	0
19/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.91500	5.90300	0
19/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.91500	7.90300	0
19/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.13600	0.13300	0
19/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.07700	0.07600	0
19/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.58700	1.57600	0
19/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.56600	3.55400	0
19/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.56500	5.55300	0
19/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.56500	7.55300	0
19/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.09000	0.08800	0
19/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.63600	1.62500	0
19/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.61600	3.60400	0
19/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.61500	5.60300	0
19/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.61500	7.60300	0
19/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.10300	0.10100	0
19/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.68500	1.67400	0
19/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.66600	3.65400	0
19/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.66500	5.65300	0
19/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.66500	7.65300	0
19/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.98050	6.99280	420
19/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.36200	0.37000	0
19/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.28800	0.28400	0
22/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.76030	7.72600	246,191
22/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01600	0.01900	0
22/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.52100	0.49300	0
22/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.51000	1.47600	0
22/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.51000	2.47600	0
22/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.51000	3.47600	0
22/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.76300	0.73000	0
22/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.76000	1.72600	0
22/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.76000	2.72600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.76000	3.72600	0
22/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.71000	3.67600	0
22/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.61600	0.58600	0
22/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.61000	1.57600	0
22/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.61000	3.57600	0
22/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.11000	2.07600	0
22/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.11000	3.07600	0
22/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.46000	1.42600	0
22/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.46000	2.42600	0
22/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.46000	3.42600	0
22/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.66000	3.62600	0
22/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.02000	0.02300	0
22/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.56800	0.53900	0
22/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.56000	1.52600	0
22/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.56000	2.52600	0
22/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.56000	3.52600	0
22/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01000	0.01300	0
22/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.42800	0.40300	0
22/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.41000	1.37600	0
22/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.41000	2.37600	0
22/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.41000	3.37600	0
22/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.16000	1.12600	0
22/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.16000	2.12600	0
22/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.16000	3.12600	0
22/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.34000	0.31900	100
22/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.31000	1.27600	0
22/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.31000	2.27600	0
22/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.31000	3.27600	0
22/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.38400	0.36000	0
22/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.36000	2.32600	0
22/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.36000	3.32600	0
22/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.26000	1.22600	0
22/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.26000	2.22600	0
22/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.26000	3.22600	0
22/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.21000	1.17600	0
22/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.21000	2.17600	0
22/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.21000	3.17600	0
22/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.15300	0.14500	1,147
22/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.06100	1.02700	0
22/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.06000	2.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.06000	3.02600	0
22/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.12400	0.12300	4,010
22/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.01100	0.97700	0
22/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.01000	1.97600	0
22/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.01000	2.97600	0
22/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.71400	0.68200	0
22/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.71000	1.67600	0
22/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.71000	2.67600	0
22/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.08400	0.08600	9,000
22/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.91100	0.87800	0
22/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.91000	1.87600	0
22/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.91000	2.87600	0
22/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.86200	0.82800	0
22/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.86000	1.82600	0
22/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.81200	0.77900	0
22/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.81000	1.77600	0
22/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.81000	2.77600	0
22/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.66500	0.63400	0
22/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.66000	1.62600	0
22/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.66000	2.62600	0
22/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.47400	0.44700	0
22/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.36000	1.32600	0
22/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.86000	2.82600	0
22/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.36000	4.32600	0
22/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.11100	1.07700	0
22/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.61000	2.57600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.11000	4.07600	0
22/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.29800	0.28000	8,029
22/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	16,483
22/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.25800	0.24200	15,890
22/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.22100	0.20700	238
22/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.18500	0.17500	279
22/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.06900	0.07200	5,000
22/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.03700	0.04100	5,000
22/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.05700	0.06000	0
22/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.04600	0.05000	40
22/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02400	0.02800	279
22/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.03000	0.03400	0
22/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00600	0.00700	15,890
22/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00400	0.00500	1
22/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
22/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
22/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
22/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.16000	4.12600	0
22/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.21000	4.17600	0
22/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.06000	4.02600	0
22/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.10200	0.10300	0
22/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.96100	0.92700	0
22/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.96000	1.92600	0
22/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.96000	2.92600	0
22/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.96000	3.92600	0
22/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.91000	3.87600	0
22/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.86000	3.82600	0
22/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.31000	4.27600	0
22/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.26000	4.22600	0
22/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.01000	3.97600	0
22/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.81000	3.77600	0
22/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.19000	8.22400	0
22/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.99000	6.02400	0
22/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.99000	8.02400	0
22/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.74000	7.77400	0
22/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.69000	7.72400	0
22/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.14000	8.17400	0
22/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.09000	6.12400	0
22/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.09000	8.12400	0
22/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00100	12,000
22/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.14200	0.17700	0
22/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.04000	8.07400	0
22/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.94000	7.97400	0
22/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.79000	7.82400	0
22/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.84000	7.87400	0
22/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.24000	3.27400	0
22/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.68000	3.71400	0
22/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.09000	2.12400	0
22/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.54000	4.57400	0
22/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.99000	2.02400	0
22/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.19000	2.22400	0
22/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.29000	2.32400	0
22/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.39000	2.42400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.49000	2.52400	0
22/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.59000	2.62400	0
22/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.69000	2.72400	0
22/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.79000	4.82400	0
22/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.74000	1.77400	0
22/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.34000	3.37400	0
22/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.44000	3.47400	0
22/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.54000	3.57400	0
22/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.64000	3.67400	0
22/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.74000	3.77400	0
22/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.84000	3.87400	0
22/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.94000	5.97400	0
22/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.59000	1.62400	0
22/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.09000	3.12400	0
22/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.19000	3.22400	0
22/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.29000	3.32400	0
22/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.39000	3.42400	0
22/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.49000	3.52400	0
22/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.59000	3.62400	0
22/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.69000	3.72400	0
22/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.79000	5.82400	0
22/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.49000	1.52500	0
22/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.99000	3.02400	0
22/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.69000	5.72400	0
22/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.44000	1.47500	0
22/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.94000	2.97400	0
22/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.04000	3.07400	0
22/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.14000	3.17400	0
22/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.64000	5.67400	0
22/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.34100	1.37500	0
22/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.84000	2.87400	0
22/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.54000	5.57400	0
22/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.79000	3.82400	0
22/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.89000	3.92400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.99000	4.02400	0
22/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.09000	4.12400	0
22/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.19000	6.22400	0
22/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.94000	1.97400	0
22/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.94000	3.97400	0
22/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.04000	4.07400	0
22/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.14000	6.17400	0
22/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.19000	4.22400	0
22/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.29000	4.32400	0
22/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.39000	6.42400	0
22/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.04000	2.07400	0
22/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.14000	4.17400	0
22/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.24000	6.27400	0
22/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.84000	1.87400	0
22/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.04000	6.07400	0
22/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.64000	1.67400	0
22/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.54000	1.57400	0
22/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.74000	5.77400	0
22/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.04200	1.07600	0
22/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.74000	2.77400	0
22/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.44000	5.47400	0
22/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.19100	1.22500	0
22/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.89000	2.92400	0
22/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.59000	5.62400	0
22/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.84000	5.87400	0
22/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.09100	1.12600	0
22/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.79000	2.82400	0
22/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.49000	5.52400	0
22/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.24100	1.27500	0
22/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.89000	5.92400	0
22/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.99200	1.02700	0
22/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.39000	5.42400	0
22/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.84400	0.87900	0
22/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.54000	2.57400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.64000	2.67400	0
22/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.24000	5.27400	0
22/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.79500	0.83000	0
22/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.19000	5.22400	0
22/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.69700	0.73300	0
22/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.09000	5.12400	0
22/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.74600	0.78100	0
22/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.44000	2.47400	0
22/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.14000	5.17400	0
22/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.37000	0.40800	0
22/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.14000	2.17400	0
22/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.24000	2.27400	0
22/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.34000	2.37400	0
22/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.74000	4.77400	0
22/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.41400	0.45200	0
22/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.28600	0.32400	0
22/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.64000	4.67400	0
22/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.24700	0.28400	0
22/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.89000	1.92400	0
22/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.59000	4.62400	0
22/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.55300	0.58900	0
22/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.94000	4.97400	0
22/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.32700	0.36500	0
22/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.69000	4.72400	0
22/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.20900	0.24600	0
22/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.07500	0.09900	0
22/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.69000	1.72400	0
22/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.79000	1.82400	0
22/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.06100	0.08100	220
22/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.04800	0.06600	0
22/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.49000	4.52400	0
22/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.39100	1.42500	0
22/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.03800	0.05400	200
22/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.89000	4.92400	0
22/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.89000	7.92400	0
22/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.64000	7.67400	0
22/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.01400	0.02100	0
22/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.24000	4.27400	0
22/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00500	0.00800	0
22/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.34000	4.37400	0
22/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.34000	5.37400	0
22/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00200	0.00300	500
22/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00200	0.00200	670
22/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.14100	1.17600	0
22/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00100	0.00200	5,000
22/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.17400	0.21000	0
22/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.29100	1.32500	0
22/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.11400	0.14700	100
22/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.09300	0.11900	562
22/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.94300	0.97700	0
22/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.44000	4.47400	0
22/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.29000	5.32400	0
22/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.02400	0.03400	0
22/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.64900	0.68400	0
22/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.03000	0.04300	0
22/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.01800	0.02700	0
22/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.60000	0.63700	0
22/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00800	0.01300	5,110
22/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.46000	0.49700	0
22/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.84000	4.87400	0
22/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.34000	6.37400	0
22/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.34000	8.37400	0
22/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.44000	6.47400	0
22/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.44000	8.47400	0
22/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.54000	6.57400	0
22/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.54000	8.57400	0
22/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.64000	6.67400	0
22/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.64000	8.67400	0
22/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.59000	6.62400	0
22/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.59000	8.62400	0
22/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.79000	6.82400	0
22/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.79000	8.82400	0
22/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.84000	6.87400	0
22/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.84000	8.87400	0
22/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.89300	0.92800	0
22/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.89000	6.92400	0
22/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.89000	8.92400	0
22/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.69000	6.72400	0
22/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.69000	8.72400	0
22/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00600	0.01000	0
22/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.39000	4.42400	0
22/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.39000	8.42400	0
22/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.29000	6.32400	0
22/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.29000	8.32400	0
22/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00300	0.00400	9,671
22/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.24000	8.27400	0
22/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.01100	0.01700	0
22/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.50600	0.54300	0
22/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.49000	6.52400	0
22/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.49000	8.52400	0
22/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.74000	6.77400	0
22/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.74000	8.77400	0
22/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.89530	7.86080	40,694
22/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.15700	0.16100	0
22/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.74500	3.71100	0
22/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.69500	3.66100	0
22/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.14700	2.11300	0
22/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.14500	3.11100	0
22/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.56400	0.55100	0
22/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.45300	1.42000	0
22/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.44600	2.41200	0
22/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.44500	3.41100	0
22/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.55100	1.51800	0
22/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.54600	2.51200	0
22/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.54500	3.51100	0
22/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.71400	0.69500	0
22/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.65000	1.61700	0
22/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.64500	3.61100	0
22/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.17900	0.18300	140
22/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.67500	0.65700	0
22/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.60100	1.56800	0
22/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.59600	2.56200	0
22/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.59500	3.56100	0
22/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.14700	0.15200	0
22/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.10100	0.10600	0
22/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.10700	0.11200	0
22/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.20800	1.17700	0
22/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.19700	2.16300	0
22/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.19500	3.16100	0
22/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.13800	0.14300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.53000	0.51800	100
22/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.39600	2.36200	0
22/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.39500	3.36100	0
22/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.12900	0.13400	0
22/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.49700	0.48600	0
22/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.35500	1.32200	0
22/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.34600	2.31200	0
22/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.34500	3.31100	0
22/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.12100	0.12600	0
22/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.30600	1.27400	0
22/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.29600	2.26200	0
22/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.29500	3.26100	0
22/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.11400	0.11900	0
22/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.25700	1.22500	0
22/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.24700	2.21200	0
22/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.24500	3.21100	0
22/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.09500	0.10000	0
22/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.35300	0.34800	21,795
22/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.11100	1.08100	0
22/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.09700	2.06300	0
22/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.09500	3.06100	0
22/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.32800	0.32500	450
22/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.06300	1.03300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.04700	2.01300	0
22/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.04500	3.01100	0
22/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.08400	0.08900	0
22/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.30500	0.30500	55
22/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.01500	0.98800	0
22/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.99800	1.96400	0
22/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.99600	2.96100	0
22/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00900	0.00900	0
22/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.79500	0.77300	0
22/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.74900	1.71600	0
22/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.74600	2.71100	0
22/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06700	0.07200	0
22/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.23300	0.23600	0
22/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.83800	0.81400	0
22/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.79900	1.76500	0
22/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.79600	2.76100	0
22/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.28500	0.28600	0
22/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.97000	0.94300	0
22/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.94800	1.91400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.94600	2.91100	0
22/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07900	0.08400	0
22/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.08900	0.09400	0
22/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07500	0.08000	0
22/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.92500	0.89900	0
22/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.89800	1.86400	0
22/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.06000	0.06400	21,795
22/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.75400	0.73300	0
22/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.70000	1.66600	0
22/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.69600	2.66100	0
22/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05700	0.06100	0
22/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.07100	0.07500	0
22/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.63700	0.62000	0
22/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.40400	1.37100	0
22/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.89600	2.86100	0
22/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.39500	4.36100	0
22/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.19100	0.19500	0
22/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.16000	1.12900	0
22/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.64600	2.61200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.14500	4.11100	0
22/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05400	0.05800	0
22/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.46600	0.45600	390
22/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
22/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06300	0.06800	21,978
22/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05100	0.05500	0
22/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.43500	0.42700	100
22/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04000	0.04300	0
22/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04400	0.04800	0
22/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.40700	0.40000	600
22/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.03800	0.04100	0
22/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04200	0.04500	0
22/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04600	0.05000	0
22/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.37900	0.37300	33
22/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.21800	0.22100	0
22/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.16700	0.17200	1,900
22/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.20400	0.20800	135
22/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01500	0.01600	0
22/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01800	0.01900	0
22/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02100	0.02200	0
22/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02800	0.03000	0
22/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03200	0.03500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03500	0.03800	0
22/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.24900	0.25100	0
22/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.79500	3.76100	0
22/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.60000	0.58500	0
22/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.24500	4.21100	0
22/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.88100	0.85600	0
22/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.84800	1.81500	0
22/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.84600	2.81100	0
22/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.84500	3.81100	0
22/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.29500	4.26100	0
22/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
22/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.04900	0.05300	26,596
22/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01600	0.01800	0
22/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.01900	0.02000	0
22/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02200	0.02400	0
22/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03300	0.03600	0
22/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03600	0.04000	0
22/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.26600	0.26800	0
22/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.19500	4.16100	0
22/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.09500	4.06100	0
22/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.94500	3.91100	0
22/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.04500	4.01100	0
22/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.99500	3.96100	0
22/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.89500	3.86100	0
22/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.10500	8.13900	0
22/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.00500	6.03900	0
22/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.00500	8.03900	0
22/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.60500	9.63900	0
22/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.95500	5.98900	0
22/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.95500	7.98900	0
22/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.05600	4.09000	0
22/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.05500	6.08900	0
22/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.05500	8.08900	0
22/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.90600	3.94100	0
22/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.90500	5.93900	0
22/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.90500	7.93900	0
22/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.85600	3.89100	0
22/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.85500	5.88900	0
22/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.80500	7.83900	0
22/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.13100	2.16700	0
22/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.37100	0.40700	0
22/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.84100	1.87900	0
22/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.93800	1.97500	0
22/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.03500	2.07100	0
22/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.22700	2.26300	0
22/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.32400	2.35900	0
22/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.42100	2.45700	0
22/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.50600	4.54000	0
22/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.55400	1.59200	0
22/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.25600	4.29000	0
22/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.70500	7.73900	0
22/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.03600	0.04500	0
22/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.15500	6.18900	0
22/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.15500	8.18900	0
22/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.20500	6.23900	0
22/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.20500	8.23900	0
22/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.75500	7.78900	0
22/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.10500	0.12400	0
22/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.40400	0.44000	0
22/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.89000	1.92700	0
22/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.98700	2.02400	0
22/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.08300	2.11900	0
22/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.17900	2.21500	0
22/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.27600	2.31100	0
22/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.37300	2.40800	0
22/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.47000	2.50500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.55600	4.59000	0
22/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.50900	0.54700	6
22/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.51900	2.55400	0
22/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.61700	2.65200	0
22/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.70600	4.74000	0
22/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.62200	0.66100	0
22/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.56800	2.60300	0
22/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.66600	2.70100	0
22/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.76400	2.79900	0
22/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.85600	4.89000	0
22/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.47300	0.51000	0
22/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.65600	4.69000	0
22/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.23400	0.26200	0
22/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.60100	1.63900	0
22/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.69700	1.73400	0
22/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.79300	1.83000	0
22/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.21200	0.23900	0
22/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.64900	1.68700	0
22/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.74500	1.78200	0
22/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.30600	4.34000	0
22/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.19000	0.21600	0
22/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.50600	1.54400	0
22/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.31800	1.35700	0
22/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.00600	4.04000	0
22/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.35600	4.39000	0
22/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.17100	0.19500	130
22/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.45900	1.49700	0
22/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01500	0.01800	0
22/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.54600	0.58400	0
22/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.35800	3.39300	0
22/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.35500	6.38900	0
22/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.85500	7.88900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.11000	3.14500	0
22/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.60600	4.64000	0
22/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.10500	6.13900	0
22/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.60500	7.63900	0
22/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.09200	0.10900	0
22/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.22600	1.26400	0
22/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.41200	1.45000	0
22/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.95600	3.99000	0
22/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.05900	0.07200	0
22/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.36500	1.40300	0
22/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.30900	3.34300	0
22/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.30500	5.33900	0
22/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03000	0.03800	0
22/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.18000	1.21900	0
22/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.10600	4.14000	0
22/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.10500	5.14000	0
22/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.04400	1.08300	0
22/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.13400	1.17300	0
22/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.45800	3.49200	0
22/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.45600	4.49000	0
22/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.45500	5.48900	0
22/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.02500	0.03200	0
22/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.34000	0.37500	0
22/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.55700	3.59200	0
22/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.55500	5.58900	0
22/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.04300	0.05300	200
22/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.43800	0.47500	0
22/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.27200	1.31100	0
22/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.71500	2.75000	0
22/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.70700	3.74100	0
22/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.70500	5.73900	0
22/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.05000	0.06200	0
22/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.75700	3.79100	0
22/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.75600	4.79000	0
22/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.75500	5.78900	0
22/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.81400	2.84800	0
22/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.80700	3.84100	0
22/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.80600	4.84000	0
22/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.80500	5.83900	0
22/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.60700	3.64200	0
22/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.60500	5.63900	0
22/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02000	0.02700	0
22/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.31000	0.34400	0
22/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.08900	1.12800	0
22/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.50800	3.54200	0
22/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.50500	5.53900	0
22/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.01800	0.02200	0
22/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.28300	0.31400	430
22/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.01600	0.02000	0
22/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.25800	0.28700	200

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.00000	1.03900	0
22/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.40800	3.44300	0
22/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.40600	4.44000	0
22/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.40500	5.43900	0
22/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.86900	0.90800	0
22/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.25900	3.29400	0
22/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.25500	5.28900	0
22/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01100	0.01300	0
22/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.82600	0.86500	0
22/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.20900	3.24400	0
22/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.20600	4.24000	0
22/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.20500	5.23900	0
22/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.15200	0.17500	0
22/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.78400	0.82300	0
22/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.16000	3.19400	0
22/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.15600	4.19000	0
22/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.15500	5.18900	0
22/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.13500	0.15700	0
22/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.74300	0.78200	0
22/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01300	0.01600	0
22/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.91200	0.95100	0
22/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.60500	6.63900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.65700	3.69100	0
22/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.65500	6.68900	0
22/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.70500	6.73900	0
22/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.95600	0.99500	0
22/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.70200	0.74100	0
22/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.08000	0.09600	0
22/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.58400	0.62200	0
22/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.90600	4.94000	0
22/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.40500	6.43900	0
22/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.06900	0.08400	0
22/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.35500	8.38900	0
22/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.45500	6.48900	0
22/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.45500	8.48900	0
22/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.11900	0.14000	0
22/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.55500	6.58900	0
22/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.55500	8.58900	0
22/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.65500	8.68900	0
22/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.60500	8.63900	0
22/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.80500	6.83900	0
22/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.80500	8.83900	0
22/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.86300	2.89800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.85500	6.88900	0
22/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.85500	8.88900	0
22/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.91200	2.94700	0
22/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.90500	6.93900	0
22/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.90500	8.93900	0
22/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.70500	8.73900	0
22/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.40500	8.43900	0
22/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.30500	6.33900	0
22/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.30500	8.33900	0
22/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.25500	6.28900	0
22/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.25500	8.28900	0
22/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.66200	0.70000	0
22/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.02930	7.99460	6,867
22/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.10300	0.10700	0
22/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.22800	1.20000	0
22/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.18600	2.15200	0
22/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.18100	3.14600	0
22/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.17900	4.14500	0
22/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03100	0.03300	0
22/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.10600	0.11000	0
22/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.54500	0.53800	0
22/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.27300	1.24500	0
22/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.23500	2.20100	0
22/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.23100	3.19600	0
22/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.22900	4.19500	0
22/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.52000	0.51400	509
22/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.10000	0.10300	0
22/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.49500	0.49000	0
22/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.18200	1.15600	0
22/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.13600	2.10300	0
22/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.13100	3.09600	0
22/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.13000	4.09500	0
22/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02900	0.03100	0
22/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09700	0.10000	0
22/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.47100	0.46700	0
22/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.13800	1.11200	0
22/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.08700	2.05300	0
22/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.08100	3.04600	0
22/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.08000	4.04500	0
22/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02700	0.02900	0
22/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.09000	0.09400	0
22/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.42800	0.42600	0
22/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.05200	1.02800	0
22/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.98900	1.95500	0
22/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.98100	2.94700	0
22/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.98000	3.94500	0
22/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08700	0.09100	0
22/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.40900	0.40700	0
22/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.01200	0.98900	0
22/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.94000	1.90600	0
22/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.93100	2.89700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.93000	3.89500	0
22/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08400	0.08800	0
22/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.39100	0.39000	0
22/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.97200	0.95000	0
22/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.89100	1.85800	0
22/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.88200	2.84700	0
22/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.88000	3.84500	0
22/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02200	0.02500	0
22/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07600	0.07900	0
22/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.85900	0.84000	0
22/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.74500	1.71300	0
22/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.73200	2.69800	0
22/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.73000	3.69500	0
22/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02300	0.02500	0
22/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07800	0.08200	0
22/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.35800	0.35700	0
22/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.89600	0.87600	0
22/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.79400	1.76100	0
22/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.78200	2.74800	0
22/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.78000	3.74500	0
22/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02100	0.02300	0
22/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.07100	0.07400	0
22/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.31300	0.31400	585
22/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.78800	0.77200	0
22/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.64900	1.61700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.63300	2.59800	0
22/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.63000	3.59500	0
22/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.34200	0.34200	0
22/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00800	0.01000	0
22/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03300	0.03500	0
22/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.11400	0.11700	0
22/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.60000	0.59100	0
22/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.36600	1.33600	0
22/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.33500	2.30100	0
22/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.33000	3.29600	0
22/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.32900	4.29500	0
22/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03200	0.03400	0
22/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.11000	0.11400	0
22/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.57200	0.56400	0
22/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.31900	1.29100	0
22/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.28500	2.25100	0
22/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.28100	3.24600	0
22/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.27900	4.24500	0
22/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02800	0.03000	0
22/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.09400	0.09700	0
22/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.44800	0.44500	0
22/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.09300	1.06800	0
22/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.03800	2.00400	0
22/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.03100	2.99700	0
22/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.03000	3.99500	0
22/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.08100	0.08500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.37400	0.37300	0
22/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.93300	0.91200	0
22/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.84200	1.80900	0
22/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.83200	2.79700	0
22/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.83000	3.79500	0
22/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02200	0.02400	0
22/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07300	0.07700	0
22/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.32700	0.32800	3,000
22/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.82300	0.80500	0
22/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.69700	1.66500	0
22/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.68200	2.64800	0
22/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.68000	3.64500	0
22/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.15000	0.15400	0
22/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.16800	0.17200	0
22/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.27500	0.27700	500
22/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.24200	0.24400	3,000
22/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.17500	0.17900	0
22/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.18900	0.19300	0
22/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.16000	1.19800	0
22/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.24600	1.28400	0
22/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.91300	0.94900	0
22/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.28900	1.32700	0
22/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.79600	0.83200	0
22/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.42100	1.45900	0
22/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01800	0.02000	0
22/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.14400	0.16000	0
22/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.64800	0.68300	0
22/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.39400	2.43200	0
22/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.34300	4.37900	0
22/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.32600	6.36100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.32200	8.35600	0
22/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00300	0.00200	0
22/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.10400	0.11700	0
22/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.54500	0.57800	0
22/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.25200	2.29000	0
22/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.19500	4.23100	0
22/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.17600	6.21200	0
22/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.17200	8.20600	0
22/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00900	0.00900	0
22/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.06400	0.07300	0
22/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.41900	0.45000	0
22/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.06500	2.10200	0
22/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	3.99900	4.03500	0
22/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.97800	6.01300	0
22/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.97200	8.00600	0
22/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04000	0.04600	0
22/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.29300	0.31900	0
22/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.83100	1.86900	0
22/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.75300	3.78900	0
22/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.72900	5.76400	0
22/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.72200	7.75600	0
22/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03700	0.04100	0
22/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.27100	0.29600	0
22/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.78500	1.82200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.70400	3.74000	0
22/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.67900	5.71500	0
22/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.67200	7.70600	0
22/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.61300	0.64700	0
22/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00400	0.00300	0
22/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02000	0.02200	0
22/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.15900	0.17700	0
22/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.68400	0.71900	0
22/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.44200	2.47900	0
22/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.39200	4.42800	0
22/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.37500	6.41000	0
22/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.37200	8.40600	0
22/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01500	0.01600	0
22/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.11700	0.13100	0
22/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.57900	0.61200	0
22/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.29900	2.33700	0
22/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.24400	4.28000	0
22/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.22600	6.26100	0
22/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.22200	8.25600	0
22/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01600	0.01800	0
22/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13000	0.14500	0
22/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.34700	2.38400	0
22/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.29300	4.33000	0
22/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.27600	6.31100	0
22/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.27200	8.30600	0
22/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
22/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.09300	0.10500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.51200	0.54500	0
22/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.20500	2.24300	0
22/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.14600	4.18200	0
22/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.12700	6.16200	0
22/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.12200	8.15600	0
22/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01100	0.01100	0
22/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.08300	0.09400	0
22/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.48000	0.51200	0
22/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.15800	2.19600	0
22/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.09700	4.13300	0
22/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.07700	6.11200	0
22/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.07200	8.10600	0
22/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.01000	0.01000	0
22/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.07300	0.08300	0
22/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.44900	0.48100	0
22/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.11100	2.14900	0
22/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.04800	4.08400	0
22/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.02700	6.06300	0
22/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.02200	8.05600	0
22/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.05900	0.06700	0
22/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.39200	0.42200	0
22/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.01800	2.05500	0
22/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.95000	3.98600	0
22/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.92800	5.96300	0
22/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.92200	7.95600	0
22/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.05300	0.06100	0
22/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.36600	0.39500	0
22/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.97100	2.00800	0
22/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.90100	3.93700	0
22/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.87800	5.91400	0
22/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.87200	7.90600	0
22/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.34100	0.36900	0
22/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.04400	0.05000	0
22/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.31600	0.34300	0
22/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.87700	1.91500	0
22/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.80200	3.83800	0
22/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.77900	5.81400	0
22/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.77200	7.80600	0
22/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00700	0.00700	0
22/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.04900	0.05500	0
22/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.92400	1.96200	0
22/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.85100	3.88700	0
22/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.82800	5.86400	0
22/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.82200	7.85600	0
22/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.16220	8.12720	663
22/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03100	0.03300	0
22/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06800	0.07200	0
22/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.17500	0.18100	0
22/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.63700	0.63000	0
22/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.29800	1.27200	0
22/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.22600	2.19100	0
22/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.21700	3.18200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.21300	4.17800	0
22/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.41200	0.41400	0
22/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03000	0.03300	0
22/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06700	0.07100	0
22/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.17100	0.17600	300
22/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.25600	1.23100	0
22/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.17600	2.14200	0
22/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.16700	3.13200	0
22/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.16300	4.12800	0
22/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06600	0.07000	0
22/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.16700	0.17200	0
22/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.59000	0.58500	0
22/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.21500	1.19000	0
22/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.12700	2.09300	0
22/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.11700	3.08300	0
22/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.11300	4.07800	0
22/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02900	0.03200	0
22/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06500	0.06800	0
22/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.16200	0.16800	0
22/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.56800	0.56300	0
22/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.17400	1.15000	0
22/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.07800	2.04400	0
22/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.06800	3.03300	0
22/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.06300	4.02800	0
22/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.61300	0.60700	0
22/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02900	0.03100	0
22/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06300	0.06700	0
22/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.15800	0.16300	0
22/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.54600	0.54400	4,400

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.13300	1.11200	0
22/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.02800	1.99600	0
22/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.01800	2.98300	0
22/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.01300	3.97900	0
22/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02800	0.03000	0
22/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06200	0.06500	0
22/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.15400	0.15900	0
22/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.52700	0.52500	0
22/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.09600	1.07600	0
22/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.98100	1.94800	0
22/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.96800	2.93400	0
22/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.96300	3.92900	0
22/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01100	0.01300	0
22/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02700	0.03000	0
22/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06100	0.06400	0
22/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.15000	0.15500	0
22/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.50800	0.50800	0
22/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.05900	1.04000	0
22/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.93300	1.90100	0
22/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.91900	2.88400	0
22/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.91400	3.87900	0
22/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05500	0.05900	0
22/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.13500	0.13900	0
22/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.44200	0.44300	0
22/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.92100	0.90600	0
22/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.74500	1.71400	0
22/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.72000	2.68600	0
22/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.71400	3.67900	0
22/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01000	0.01200	0
22/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05700	0.06000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.13800	0.14300	0
22/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.45700	0.45800	0
22/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.95400	0.93800	0
22/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.79100	1.76000	0
22/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.77000	2.73500	0
22/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.76400	3.72900	0
22/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.39800	0.40000	117
22/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05400	0.05700	0
22/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.13100	0.13600	0
22/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.42700	0.42800	0
22/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.88900	0.87500	0
22/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.69800	1.66800	0
22/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.67100	2.63600	0
22/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.21800	0.22400	0
22/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.29600	0.30000	0
22/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.11200	5.07700	0
22/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.28600	0.29100	330
22/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.22500	0.23000	0
22/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.26900	0.27400	0
22/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.47400	0.47400	0
22/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.98800	0.97100	0
22/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.83800	1.80600	0
22/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.81900	2.78500	0
22/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.81400	3.77900	0
22/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01900	0.02100	0
22/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04300	0.04600	0
22/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10000	0.10400	0
22/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.66400	3.63000	0
22/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.49100	0.49000	0
22/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03200	0.03400	0
22/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07100	0.07500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.18500	0.19000	0
22/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.68700	0.67900	0
22/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.38400	1.35700	0
22/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.32400	2.29000	0
22/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.31600	3.28100	0
22/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.31300	4.27800	0
22/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03100	0.03400	0
22/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07000	0.07300	0
22/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.18000	0.18600	0
22/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.66100	0.65400	0
22/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.34100	1.31400	0
22/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.27500	2.24100	0
22/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.26600	3.23200	0
22/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.26300	4.22800	0
22/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02700	0.02900	0
22/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05900	0.06300	0
22/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.14600	0.15100	0
22/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.02300	1.00500	0
22/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.88500	1.85300	0
22/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.86900	2.83500	0
22/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.86400	3.82900	0
22/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05800	0.06100	0
22/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.14200	0.14700	0
22/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.33000	2.37000	0
22/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.24600	4.28400	0
22/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.21400	6.25100	0
22/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.19900	8.23500	0
22/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02300	0.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.16100	0.17800	0
22/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.28400	2.32400	0
22/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.19700	4.23600	0
22/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.16500	6.20200	0
22/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.14900	8.18500	0
22/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.07900	0.08700	0
22/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.39900	0.42700	0
22/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.91800	1.95900	0
22/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.80800	3.84600	0
22/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.76900	5.80700	0
22/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.75100	7.78800	0
22/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07200	0.08000	0
22/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.37500	0.40200	0
22/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.87300	1.91300	0
22/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.75900	3.79800	0
22/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.72000	5.75700	0
22/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.70200	7.73800	0
22/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.62900	0.66300	0
22/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.98800	3.02700	0
22/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.93100	4.96900	0
22/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.90700	6.94400	0
22/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02600	0.02900	0
22/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.17600	0.19400	0
22/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.66200	0.69700	0
22/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.30700	1.34700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.56300	1.60300	0
22/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.22400	1.26400	0
22/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.18400	1.22300	0
22/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.60600	1.64700	0
22/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
22/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03600	0.04100	0
22/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.22700	0.24800	0
22/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.76500	0.80100	0
22/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.46900	2.50900	0
22/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.39200	4.43000	0
22/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.36200	6.39900	0
22/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.34800	8.38400	0
22/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.83600	0.87300	0
22/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.02900	0.03300	0
22/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.19200	0.21100	0
22/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.69500	0.73100	0
22/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.37600	2.41600	0
22/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.29500	4.33300	0
22/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.26400	6.30100	0
22/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.24800	8.28500	0
22/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03300	0.03700	0
22/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.20900	0.22900	0
22/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.73000	0.76600	0
22/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.42300	2.46200	0
22/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.34300	4.38200	0
22/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.31300	6.35000	0
22/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.29800	8.33400	0
22/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02100	0.02400	0
22/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.14700	0.16300	0
22/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.59600	0.63100	0
22/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.23800	2.27800	0
22/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.14900	4.18700	0
22/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.11500	6.15300	0
22/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.09900	8.13600	0
22/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01900	0.02100	0
22/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.13400	0.14900	0
22/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.56500	0.59800	0
22/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.19200	2.23200	0
22/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.10000	4.13800	0
22/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.06600	6.10300	0
22/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.05000	8.08600	0
22/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01600	0.01900	0
22/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12100	0.13500	0
22/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.53400	0.56700	0
22/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.14600	2.18600	0
22/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.05100	4.09000	0
22/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.01700	6.05400	0
22/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.00000	8.03700	0
22/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.45100	0.48000	0
22/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01600	0.01700	0
22/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11200	0.12300	0
22/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.50600	0.53600	0
22/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.10000	2.14100	0
22/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.00300	4.04100	0
22/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.96700	6.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.95000	7.98700	0
22/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01500	0.01600	0
22/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10300	0.11300	0
22/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.47800	0.50800	0
22/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.05500	2.09500	0
22/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.95400	3.99300	0
22/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.91800	5.95500	0
22/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.90000	7.93700	0
22/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.09400	0.10400	0
22/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.00900	2.04900	0
22/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.90500	3.94400	0
22/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.86800	5.90600	0
22/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.85100	7.88700	0
22/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.80000	0.83700	0
22/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01400	0
22/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.08600	0.09500	0
22/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.42500	0.45300	0
22/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.96300	2.00400	0
22/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.85600	3.89500	0
22/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.81900	5.85600	0
22/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.80100	7.83800	0
22/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.01450	11.91230	12,932
22/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.14900	0.12700	0
22/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.01700	0.91800	0
22/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.01500	1.91200	0
22/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.09300	0.08300	0
22/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.86900	0.77300	0
22/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.86500	1.76300	0
22/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.10900	0.09600	0
22/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.91900	0.82100	0
22/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.91500	1.81300	0
22/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.86500	2.76200	0
22/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.04900	0.04600	0
22/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.67600	0.58600	0
22/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.66500	1.56300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.66500	2.56200	0
22/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.07900	0.07200	0
22/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.82100	0.72500	0
22/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.81500	1.71300	0
22/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.81500	2.71200	0
22/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.06700	0.06200	0
22/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.77200	0.67800	0
22/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.76500	1.66300	0
22/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.76500	2.66200	0
22/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.04100	0.04000	0
22/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.62900	0.54100	0
22/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.61500	1.51300	0
22/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.61500	2.51200	0
22/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.12700	0.11000	0
22/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.96800	0.86900	0
22/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.96500	1.86300	0
22/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.03500	0.03400	0
22/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.58200	0.49700	0
22/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.56500	1.46300	0
22/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.56500	2.46200	0
22/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.05700	0.05400	0
22/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.72400	0.63200	0
22/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.71500	1.61300	0
22/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.71500	2.61200	0
22/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00900	0.01000	11,630
22/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.21000	0.16700	0
22/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.11600	1.01600	0
22/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.11500	2.01200	0
22/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.01800	0.01900	0
22/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.40300	0.33300	0
22/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.36500	1.26400	0
22/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.36500	2.26200	0
22/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.32100	0.26000	0
22/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.26500	1.16500	0
22/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.26500	2.16200	0
22/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.02500	0.02600	0
22/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.49000	0.41200	0
22/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.46500	1.36300	0
22/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.46500	2.36200	0
22/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.24500	0.19600	0
22/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.16600	1.06500	0
22/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.16500	2.06200	0
22/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.17800	0.14600	0
22/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.06700	0.96700	0
22/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.06500	1.96200	0
22/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.28200	0.22700	0
22/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.21600	1.11500	0
22/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.21500	2.11200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
22/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.01600	0.01700	0
22/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.36100	0.29600	0
22/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.31500	1.21400	0
22/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.31500	2.21200	0
22/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.31500	3.21200	0
22/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.56500	3.46200	0
22/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.86500	3.76200	0
22/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.81500	3.71200	0
22/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.02200	0.02200	0
22/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.44600	0.37200	0
22/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.41500	1.31400	0
22/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.41500	2.31200	0
22/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.03000	0.03000	0
22/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.53600	0.45400	0
22/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.51500	1.41300	0
22/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.51500	2.41200	0
22/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.41500	3.31200	0
22/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.51500	3.41200	0
22/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.46500	3.36200	0
22/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.21500	3.11200	0
22/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.11500	3.01200	0
22/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.16500	3.06200	0
22/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.06500	2.96200	0
22/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.91500	2.81200	0
22/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.96500	2.86200	0
22/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.66500	3.56200	0
22/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.06500	3.96200	0
22/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.01500	2.91200	0
22/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.01500	3.91200	0
22/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.16500	4.06200	0
22/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.96500	3.86200	0
22/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.36500	3.26200	0
22/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.61500	3.51200	0
22/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.26500	3.16200	0
22/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.63600	6.73800	0
22/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.63600	8.73800	0
22/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.33600	2.43800	0
22/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.33600	4.43800	0
22/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.33600	6.43800	0
22/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.33600	8.43800	0
22/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.03600	3.13800	0
22/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.03600	5.13800	0
22/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.03600	7.13800	0
22/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.03600	9.13800	0
22/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.13600	3.23800	0
22/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.13600	5.23800	0
22/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.13600	7.23800	0
22/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.13600	9.23800	0
22/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.08600	3.18800	0
22/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.08600	5.18800	0
22/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.08600	7.18800	0
22/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.08600	9.18800	0
22/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.93600	7.03800	0
22/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.93600	9.03800	0
22/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.83600	6.93800	0
22/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.83600	8.93800	0
22/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.88600	6.98800	0
22/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.88600	8.98800	0
22/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.78600	6.88800	0
22/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.78600	8.88800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.53600	6.63800	0
22/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.53600	8.63800	0
22/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.48600	6.58800	0
22/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.48600	8.58800	0
22/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.58600	6.68800	0
22/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.58600	8.68800	0
22/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.48800	1.59000	0
22/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.02200	0.04200	0
22/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.51600	0.61800	0
22/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.48600	2.58800	0
22/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.48600	3.58800	0
22/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.48600	4.58800	0
22/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.48600	5.58800	0
22/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.03200	0.06000	0
22/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.60800	0.71000	0
22/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.58700	1.69000	0
22/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.58600	2.68800	0
22/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.58600	3.68800	0
22/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.43600	6.53800	0
22/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.43600	8.53800	0
22/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.18600	2.28900	0
22/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.18600	4.28800	0
22/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.18600	6.28800	0
22/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.18600	8.28800	0
22/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.68600	8.78800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.43600	2.53800	0
22/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.43600	4.53800	0
22/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.68600	6.78800	0
22/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.58600	4.68800	0
22/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.58600	5.68800	0
22/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.04700	0.08400	0
22/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.70200	0.80500	0
22/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.68700	1.78900	0
22/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.68600	2.78800	0
22/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.68600	3.78800	0
22/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.68600	4.78800	0
22/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.68600	5.78800	0
22/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.06800	0.11500	0
22/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.79800	0.90100	0
22/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.78700	1.88900	0
22/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.78600	2.88800	0
22/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.78600	3.88800	0
22/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.78600	4.88800	0
22/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.78600	5.88800	0
22/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.11400	0.18400	0
22/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.94300	1.04600	0
22/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.93700	2.03900	0
22/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.93600	3.03800	0
22/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.93600	4.03800	0
22/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.93600	5.03800	0
22/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.93600	6.03800	0
22/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.08100	0.13400	0
22/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.84600	0.94900	0
22/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.83700	1.93900	0
22/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.83600	2.93800	0
22/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.83600	3.93800	0
22/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.83600	4.93800	0
22/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.83600	5.93800	0
22/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.02600	0.05000	0
22/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.56100	0.66400	0
22/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.53800	1.64000	0
22/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.53600	2.63800	0
22/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.53600	3.63800	0
22/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.53600	4.63800	0
22/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.53600	5.63800	0
22/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00100	0.00300	0
22/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.05700	0.09800	0
22/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.74900	0.85200	0
22/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.73700	1.83900	0
22/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.73600	2.83800	0
22/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.73600	3.83800	0
22/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.73600	4.83800	0
22/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.73600	5.83800	0
22/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.03900	0.07100	0
22/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.65400	0.75700	0
22/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.63700	1.73900	0
22/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.63600	2.73800	0
22/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.63600	3.73800	0
22/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.63600	4.73800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.63600	5.73800	0
22/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.09600	0.15500	0
22/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.89500	0.99800	0
22/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.88700	1.98900	0
22/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.88600	2.98800	0
22/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.88600	3.98800	0
22/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.88600	4.98800	0
22/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.88600	5.98800	0
22/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.03700	2.13900	0
22/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01000	0.02000	0
22/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.34300	0.44200	0
22/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.28900	1.39100	0
22/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.28600	2.38800	0
22/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.28600	3.38800	0
22/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.28600	4.38800	0
22/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.28600	5.38800	0
22/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.28600	7.38800	0
22/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.28600	9.38800	0
22/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.01800	0.03500	0
22/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.47100	0.57200	0
22/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.43800	1.54000	0
22/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.43600	3.53800	0
22/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.43600	5.53800	0
22/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.43600	7.53800	0
22/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.43600	9.53800	0
22/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.53600	7.63800	0
22/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.53600	9.63800	0
22/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.58600	7.68800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.58600	9.68800	0
22/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.73600	7.83800	0
22/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.73600	9.83800	0
22/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.83600	7.93800	0
22/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.83600	9.93800	0
22/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.88600	7.98800	0
22/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.88600	9.98800	0
22/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.93600	8.03800	0
22/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.93600	10.03800	0
22/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00400	0.00700	0
22/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.16300	0.24800	0
22/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.04200	1.14400	0
22/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.03600	4.13800	0
22/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.03600	6.13800	0
22/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.03600	8.13800	0
22/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.03600	10.13800	0
22/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.78600	7.88800	0
22/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.78600	9.88800	0
22/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.63600	7.73800	0
22/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.63600	9.73800	0
22/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.01500	0.02900	0
22/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.42700	0.52800	0
22/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.38800	1.49100	0
22/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.38600	3.48800	0
22/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.38600	5.48800	0
22/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.38600	7.48800	0
22/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.38600	9.48800	0
22/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.00800	0.01600	0
22/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.30300	0.40000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.23900	1.34200	0
22/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.23600	3.33800	0
22/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.23600	5.33800	0
22/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.23600	7.33800	0
22/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.23600	9.33800	0
22/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.00700	0.01300	0
22/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.26500	0.36000	0
22/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.19000	1.29200	0
22/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.18600	3.28800	0
22/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.18600	5.28800	0
22/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.18600	7.28800	0
22/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.18600	9.28800	0
22/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01200	0.02400	0
22/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.38500	0.48400	0
22/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.33800	1.44100	0
22/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.33600	3.43800	0
22/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.33600	5.43800	0
22/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.33600	7.43800	0
22/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.33600	9.43800	0
22/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.48600	7.58800	0
22/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.48600	9.58800	0
22/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00500	0.00900	0
22/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.19500	0.28400	0
22/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.09100	1.19400	0
22/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.08600	2.18900	0
22/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.08600	4.18800	0
22/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.08600	6.18800	0
22/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.08600	8.18800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.08600	10.18800	0
22/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00500	0.01100	0
22/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.22900	0.32100	0
22/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.14000	1.24300	0
22/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.13600	2.23900	0
22/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.13600	4.23800	0
22/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.13600	6.23800	0
22/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.13600	8.23800	0
22/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.13600	10.23800	0
22/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00300	0.00600	0
22/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.13500	0.21500	0
22/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.99200	1.09500	0
22/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.98700	2.08900	0
22/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.98600	4.08800	0
22/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.98600	6.08800	0
22/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.98600	8.08800	0
22/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.98600	10.08800	0
22/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.73600	6.83800	0
22/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.73600	8.83800	0
22/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.38600	2.48800	0
22/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.38600	4.48800	0
22/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.38600	6.48800	0
22/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.38600	8.48800	0
22/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.21560	12.11230	13,663
22/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.01600	0.01800	0
22/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.01800	0.02000	0
22/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.11300	0.11200	0
22/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.27300	0.26100	0
22/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.63700	1.54100	0
22/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.62100	2.51900	0
22/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.31500	0.30000	8,032
22/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.87100	0.80400	0
22/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.78300	1.68500	0
22/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.77000	2.66800	0
22/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.01500	0.01700	0
22/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.38400	0.36200	0
22/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.03200	0.95600	0
22/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.97800	1.87800	0
22/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.99000	0.91700	0
22/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.92900	1.83000	0
22/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.07300	0.07200	0
22/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.15700	0.15400	0
22/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.40400	0.38000	0
22/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.07400	0.99600	0
22/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.02700	1.92700	0
22/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01500	0.01700	0
22/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.01700	0.01900	0
22/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.62400	0.57500	0
22/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.44600	1.35300	0
22/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.42200	2.32100	0
22/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.10900	0.10800	0
22/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.72400	0.66800	0
22/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.58900	1.49400	0
22/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01300	0.01600	0
22/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.03300	0.03400	0
22/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.11800	0.11700	0
22/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.28600	0.27300	0
22/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.79500	0.73400	0
22/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.68600	1.58900	0
22/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.67000	2.56800	0
22/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.07000	0.06900	0
22/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02000	0.02200	0
22/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.45300	0.41800	0
22/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.16500	1.07800	0
22/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.18800	0.18200	0
22/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.50600	0.46700	0
22/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.25800	1.16800	0
22/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.22400	2.12300	0
22/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.02800	0.03000	0
22/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.10500	0.10400	0
22/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.24800	0.23800	0
22/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.69000	0.63600	0
22/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.54100	1.44700	0
22/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.52100	2.42000	0
22/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.59300	0.54700	0
22/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.39800	1.30600	0
22/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.37300	2.27100	0
22/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00700	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.16400	0.16100	0
22/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.42800	0.39900	0
22/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.07600	1.97600	0
22/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02100	0.02300	0
22/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.08100	0.08200	0
22/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.18000	0.17500	0
22/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.47900	0.44200	28
22/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.21100	1.12300	0
22/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.17500	2.07400	0
22/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.02300	0.02500	0
22/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.19600	0.19100	0
22/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.53400	0.49200	0
22/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.30400	1.21400	0
22/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.27400	2.17200	0
22/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.20600	0.19900	0
22/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.56300	0.51900	0
22/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.32300	2.22200	0
22/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01100	0.01300	0
22/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.02700	0.02900	0
22/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.23600	0.22700	0
22/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.65600	0.60500	0
22/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.49400	1.39900	0
22/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.47200	2.37000	0
22/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.10100	0.10100	0
22/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01400	0.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.03400	0.03600	0
22/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.12800	0.12600	0
22/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.01700	0.01900	0
22/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.04300	0.04400	0
22/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.15100	0.14800	0
22/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.94900	0.87800	0
22/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.88000	1.78100	0
22/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.86900	2.76700	0
22/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.06000	0.06000	8,032
22/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.91000	0.84100	0
22/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.83100	1.73300	0
22/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02200	0.02400	0
22/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.05500	0.05500	0
22/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.12300	0.12100	0
22/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.30000	0.28600	0
22/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.83300	0.76900	0
22/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.73400	1.63700	0
22/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.72000	2.61800	0
22/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.09000	0.09000	0
22/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.33100	0.31400	0
22/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.35100	1.26000	0
22/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.81900	2.71700	0
22/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.31600	4.21300	0
22/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.08400	0.08400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.01900	0.02100	0
22/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.07600	0.07500	0
22/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.26000	0.24900	0
22/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.11900	1.03700	0
22/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.57100	2.46900	0
22/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.06600	3.96300	0
22/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.05000	0.05000	0
22/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.17200	0.16800	0
22/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.75900	0.70000	0
22/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.12500	2.02500	0
22/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.61700	3.51400	0
22/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.06700	0.06600	0
22/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.09700	0.09700	0
22/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.14400	0.14200	0
22/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.22600	0.21700	0
22/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.36600	0.34500	0
22/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.07900	0.07900	0
22/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01000	0.01200	0
22/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.09400	0.09400	0
22/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.13900	0.13600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.21500	0.20800	0
22/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.26800	3.16500	0
22/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.03600	0.03700	0
22/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.34800	0.32900	0
22/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.08700	0.08700	0
22/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00300	0.00400	11,194
22/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.13300	0.13100	11,194
22/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.06300	0.06300	0
22/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.04100	0.04200	0
22/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.41700	3.31500	0
22/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.04500	0.04600	0
22/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.51700	3.41400	0
22/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.46700	3.36400	0
22/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.21800	3.11500	0
22/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03100	0.03300	0
22/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.11800	3.01600	0
22/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.16800	3.06500	0
22/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.06800	2.96600	0
22/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.91900	2.81700	0
22/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.96900	2.86600	0
22/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.05200	0.05300	0
22/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.66700	3.56400	0
22/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.01800	2.91600	0
22/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.01600	3.91300	0
22/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.16600	4.06300	0
22/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.96600	3.86300	0
22/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.03900	0.04100	0
22/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.36700	3.26500	0
22/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.04800	0.04800	0
22/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.56700	3.46400	0
22/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.86700	3.76400	0
22/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.81700	3.71400	0
22/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.03700	0.03900	0
22/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.31800	3.21500	0
22/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.28500	7.38900	0
22/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.28400	9.38800	0
22/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.72100	2.82700	0
22/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.68500	6.78900	0
22/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.68400	8.78800	0
22/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.18400	8.28800	0
22/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.48200	2.58600	0
22/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.43400	8.53800	0
22/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00100	0.00300	0
22/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.67300	2.77900	0
22/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.64000	4.74500	0
22/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.63500	6.73900	0
22/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.63400	8.73800	0
22/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.38600	2.49100	0
22/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.33400	8.43800	0
22/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.03500	7.13900	0
22/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.03400	9.13800	0
22/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.13500	7.23900	0
22/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.13400	9.23800	0
22/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00300	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.08500	7.18900	0
22/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.08400	9.18800	0
22/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.96400	3.07000	0
22/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.93500	7.03900	0
22/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.93400	9.03800	0
22/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.83500	6.93900	0
22/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.83400	8.93800	0
22/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.91500	3.02100	0
22/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.88900	4.99300	0
22/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.88400	8.98800	0
22/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.78500	6.88900	0
22/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.78400	8.88800	0
22/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.53500	6.63900	0
22/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.53400	8.63800	0
22/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.52900	2.63400	0
22/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.49100	4.59600	0
22/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.48500	6.58900	0
22/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.48400	8.58800	0
22/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00100	0.00300	0
22/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.62500	2.73000	0
22/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.59000	4.69500	0
22/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.58500	6.68900	0
22/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.58400	8.68800	0
22/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.19700	2.30100	0
22/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.31700	1.41900	0
22/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.28700	5.39200	0
22/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.82100	1.92500	0
22/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.48200	0.56700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.77000	2.87500	0
22/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.74000	4.84400	0
22/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.73500	6.83900	0
22/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.73400	8.83800	0
22/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.98400	9.08800	0
22/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.98500	7.08900	0
22/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.84900	0.94600	0
22/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.27300	1.37400	0
22/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.72800	1.83200	0
22/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.15900	3.26500	0
22/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.14400	4.25000	0
22/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.13800	5.24200	0
22/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.13600	6.24000	0
22/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.96300	2.06700	0
22/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.45000	0.53300	0
22/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.81000	0.90500	0
22/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.22800	1.33000	0
22/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.68100	1.78500	0
22/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.15100	2.25400	0
22/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.11000	3.21600	0
22/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.09500	4.20000	0
22/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.08800	5.19200	0
22/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.08600	6.19000	0
22/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.00900	0.01300	0
22/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.14300	0.18800	0
22/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.05600	1.15600	0
22/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.43400	2.53800	0
22/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.89700	4.00300	0
22/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.38700	5.49100	0
22/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.88500	6.98900	0
22/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.38400	8.48800	0
22/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.05300	0.07500	0
22/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.69400	0.78700	0
22/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.01000	2.11300	0
22/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.45300	3.55900	0
22/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.93900	5.04300	0
22/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.43500	6.53900	0
22/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.93500	8.03900	0
22/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.86800	1.97200	0
22/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.03500	0.04800	0
22/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.51500	0.60200	0
22/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.77400	1.87800	0
22/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.20800	3.31400	0
22/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.69000	4.79500	0
22/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.18500	6.29000	0
22/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.68500	7.78900	0
22/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.01800	0.02500	0
22/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.11700	0.15700	0
22/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.58400	0.67400	0
22/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.40700	1.50900	0
22/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.33900	2.44300	0
22/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.30600	3.41200	0
22/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.29300	4.39800	0
22/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01500	0.02100	0
22/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.09400	0.12900	0
22/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.24400	2.34800	0
22/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.19400	4.29900	0
22/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.18800	5.29200	0
22/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01400	0.01900	0
22/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.08300	0.11600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.33700	5.44100	0
22/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.18500	1.28600	0
22/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.57700	2.68200	0
22/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.55100	3.65700	0
22/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.54100	4.64600	0
22/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.53700	5.64100	0
22/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.36200	1.46400	0
22/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.81800	2.92400	0
22/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.79800	3.90400	0
22/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.78900	4.89400	0
22/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.78600	5.89000	0
22/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.63500	1.73900	0
22/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.02800	0.03700	0
22/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.19000	0.24300	0
22/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.77000	0.86500	0
22/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.06100	3.16700	0
22/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.04500	4.15100	0
22/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.03800	5.14300	0
22/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.03600	6.14000	0
22/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.01000	0
22/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.24700	0.30700	0
22/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.89000	0.98700	0
22/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.01000	0
22/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.03800	0.05200	0
22/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.26800	0.33000	0
22/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.93000	1.02900	0
22/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.25700	3.36300	0
22/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.24300	4.34800	0
22/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.23700	5.34200	0
22/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.23500	6.34000	0
22/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00900	0.01200	0
22/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.04500	0.06100	0
22/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.31300	0.38000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.01400	1.11300	0
22/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.91500	2.02000	0
22/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.35500	3.46100	0
22/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.34200	4.44700	0
22/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.33500	6.43900	0
22/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01000	0.01400	0
22/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.36200	0.43700	0
22/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.09800	1.19900	0
22/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.44100	4.54700	0
22/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.43700	5.54100	0
22/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03200	0.04400	0
22/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.22700	0.28500	0
22/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00500	0.00800	0
22/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.02500	0.03500	0
22/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.17400	0.22400	0
22/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.73200	0.82600	0
22/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.58900	1.69200	0
22/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.01200	3.11800	0
22/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.99600	4.10200	0
22/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.98800	5.09300	0
22/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.98600	6.09000	0
22/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00800	0.01100	0
22/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.04200	0.05600	0
22/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.29000	0.35500	0
22/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.97200	1.07000	0
22/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.28500	6.39000	0
22/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.04900	0.06600	0
22/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.33700	0.40600	0
22/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.40400	3.51000	0
22/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.39200	4.49700	0
22/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.38500	6.48900	0
22/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.10400	2.20700	0
22/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02000	0.02700	0
22/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.12900	0.17200	0
22/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.62000	0.71100	0
22/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.45200	1.55500	0
22/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.86700	2.97200	0
22/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.84700	3.95400	0
22/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.83900	4.94400	0
22/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.83600	5.94000	0
22/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.33500	7.43900	0
22/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.33400	9.43800	0
22/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02300	0.03200	0
22/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.15800	0.20600	0
22/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.54300	1.64600	0
22/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.43500	7.53900	0
22/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.43400	9.53800	0
22/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.53500	7.63900	0
22/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.53400	9.63800	0
22/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00600	0.00900	0
22/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03000	0.04100	0
22/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.20800	0.26300	0
22/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.60100	3.70700	0
22/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.58600	5.69100	0
22/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.58500	7.68900	0
22/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.58400	9.68800	0
22/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.74900	3.85500	0
22/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.73600	5.84000	0
22/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.73500	7.83900	0
22/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.73400	9.83800	0
22/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.78500	7.88900	0
22/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.78400	9.88800	0
22/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.94600	4.05200	0
22/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.93600	6.04000	0
22/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.93400	10.03800	0
22/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01100	0.01500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.05800	0.08400	0
22/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.38800	0.46800	0
22/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.14100	1.24200	0
22/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.05700	2.16000	0
22/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.98500	8.08900	0
22/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.98400	10.08800	0
22/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01300	0.01800	0
22/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.07400	0.10500	0
22/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.08400	8.18900	0
22/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.08400	10.18800	0
22/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01200	0.01600	0
22/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.06600	0.09400	0
22/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.41800	0.50000	0
22/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.03500	8.13900	0
22/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.03400	10.13800	0
22/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.88600	5.99000	0
22/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.88500	7.98900	0
22/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.88400	9.98800	0
22/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.69900	3.80500	0
22/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.68600	5.79000	0
22/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.68400	9.78800	0
22/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.01700	0.02300	0
22/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.10500	0.14200	0
22/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.54900	0.63800	0
22/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.23500	7.33900	0
22/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.23400	9.33800	0
22/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.18500	7.28900	0
22/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.18400	9.28800	0
22/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02100	0.02900	0
22/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.65700	0.74900	0
22/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.49700	1.60000	0
22/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.38500	7.48900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.38400	9.48800	0
22/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.50200	3.60800	0
22/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.48700	5.59100	0
22/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.48500	7.58900	0
22/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.48400	9.58800	0
22/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.65000	3.75600	0
22/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.63600	5.74100	0
22/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.63500	7.73900	0
22/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.63400	9.73800	0
22/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.13400	8.23900	0
22/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.13400	10.23800	0
22/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.83500	7.93900	0
22/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.83400	9.93800	0
22/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.41570	12.31230	1,288
22/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.49100	0.45000	0
22/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.47100	0.43200	0
22/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.51100	0.46900	0
22/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.77500	0.83700	0
22/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.83500	0.90000	0
22/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.80500	0.86800	0
22/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08500	0.08420	1,364
22/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00518	0.00449	0
22/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01501	0.01421	0
22/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00050	0.00047	0
22/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00550	0.00627	0
22/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
22/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00018	0.00029	0
22/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08660	0.08570	0
22/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00803	0.00739	0
22/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00336	0.00306	0
22/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01672	0.01582	0
22/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00012	0.00012	0
22/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00676	0.00736	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00143	0.00169	0
22/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.55870	10.43570	21,876
22/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.09000	0.06200	0
22/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.91100	0.78900	0
22/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.90900	1.78600	0
22/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.90900	2.78600	0
22/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
22/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00300	0.00200	0
22/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.12900	0.08800	0
22/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.01000	0.88800	0
22/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.00900	1.88600	0
22/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.00900	2.88600	0
22/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00500	0.00400	0
22/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.22600	0.15300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.15900	1.03700	0
22/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.15900	2.03600	0
22/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.15900	3.03600	0
22/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00400	0.00300	0
22/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.19100	0.12500	0
22/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.10900	0.98700	0
22/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.10900	1.98600	0
22/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.10900	2.98600	0
22/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00300	0.00200	0
22/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.10800	0.07400	0
22/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.96000	0.83900	0
22/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.95900	1.83600	0
22/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.95900	2.83600	0
22/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00600	0.00500	0
22/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.26300	0.18300	0
22/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.20900	1.08600	0
22/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.20900	2.08600	0
22/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.20900	3.08600	0
22/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00400	0.00300	10
22/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.15900	0.10500	0
22/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.05900	0.93700	0
22/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.05900	1.93600	0
22/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.05900	2.93600	0
22/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.07500	0.05100	0
22/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.86100	0.74100	0
22/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.85900	1.73600	0
22/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.85900	2.73600	0
22/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.06200	0.04200	0
22/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.81200	0.69200	0
22/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.80900	1.68600	0
22/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.80900	2.68600	0
22/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.02900	0.02000	0
22/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.61700	0.50300	0
22/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.60900	1.48600	0
22/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.60900	2.48600	0
22/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.02400	0.01700	13,651
22/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.57000	0.45800	0
22/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.35900	3.23600	0
22/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.30900	3.18600	0
22/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.45900	3.33600	0
22/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00800	0.00500	0
22/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.30300	0.21600	0
22/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.25900	1.13600	0
22/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.25900	2.13600	0
22/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.25900	3.13600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00900	0.00700	2,700
22/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.34400	0.25100	0
22/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.30900	1.18600	0
22/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.30900	2.18600	0
22/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.40900	3.28600	0
22/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.55900	1.43600	0
22/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.55900	2.43600	0
22/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.04300	0.02900	0
22/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.71400	0.59600	0
22/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.70900	1.58600	0
22/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.70900	2.58600	0
22/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.05200	0.03500	0
22/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.76300	0.64400	0
22/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.75900	1.63600	0
22/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.75900	2.63600	0
22/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.03500	0.02400	0
22/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.66500	0.54900	0
22/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.65900	1.53600	0
22/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.65900	2.53600	0
22/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.01300	0.00900	0
22/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.43100	0.32900	0
22/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.40900	1.28600	0
22/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.40900	2.28600	0
22/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.02000	0.01400	0
22/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.52300	0.41300	0
22/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.50900	1.38600	0
22/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.50900	2.38600	0
22/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.01600	0.01100	0
22/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.47600	0.37000	0
22/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.45900	1.33600	0
22/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.45900	2.33600	0
22/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.01100	0.00800	0
22/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.38700	0.28900	0
22/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.35900	1.23600	0
22/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.35900	2.23600	0
22/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.02800	0.05300	0
22/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.65200	0.77200	0
22/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.64100	1.76400	0
22/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.64100	2.76400	0
22/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.64100	3.76400	0
22/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.64100	4.76400	0
22/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.64100	5.76400	0
22/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.01700	0.03400	0
22/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.55700	0.67500	0
22/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.54100	2.66400	0
22/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.54100	3.66400	0
22/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.54100	4.66400	0
22/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.54100	5.66400	0
22/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.01400	0.02700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.51100	0.62800	0
22/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.49200	1.61400	0
22/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.49100	2.61400	0
22/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.49100	3.61400	0
22/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.49100	4.61400	0
22/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.49100	5.61400	0
22/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.02200	0.04300	0
22/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.60400	0.72300	0
22/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.59100	1.71400	0
22/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.59100	2.71400	0
22/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.59100	3.71400	0
22/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.59100	4.71400	0
22/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.59100	5.71400	0
22/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00600	0.01300	0
22/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.37600	0.48800	0
22/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.34200	1.46500	0
22/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.34100	2.46400	0
22/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.34100	3.46400	0
22/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.34100	4.46400	0
22/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.34100	5.46400	0
22/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00400	0.00800	0
22/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.29300	0.39900	0
22/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.24200	1.36500	0
22/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.24100	2.36400	0
22/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.24100	3.36400	0
22/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.24100	4.36400	0
22/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.24100	5.36400	0
22/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00500	0.01000	0
22/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.33400	0.44300	0
22/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.29200	1.41500	0
22/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.29100	2.41400	0
22/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.29100	3.41400	0
22/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.29100	4.41400	0
22/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.29100	5.41400	0
22/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.74100	4.86400	0
22/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.74100	6.86400	0
22/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.74100	8.86400	0
22/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.59100	6.71400	0
22/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.59100	8.71400	0
22/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.54200	1.66400	0
22/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.03500	0.06500	0
22/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.70000	0.82100	0
22/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.69100	1.81400	0
22/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.69100	2.81400	0
22/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.69100	3.81400	0
22/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.69100	4.81400	0
22/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.69100	5.81400	0
22/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.69100	6.81400	0
22/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.69100	8.81400	0
22/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.04400	0.08000	0
22/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.74900	0.86900	0
22/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.74100	2.86400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.54100	6.66400	0
22/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.54100	8.66400	0
22/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.64100	6.76400	0
22/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.64100	8.76400	0
22/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01100	0.02200	0
22/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.46500	0.58100	0
22/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.44200	1.56500	0
22/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.44100	2.56400	0
22/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.44100	3.56400	0
22/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.44100	4.56400	0
22/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.44100	5.56400	0
22/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00800	0.01700	0
22/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.42000	0.53400	0
22/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.39200	1.51500	0
22/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.39100	2.51400	0
22/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.39100	3.51400	0
22/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.39100	4.51400	0
22/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.39100	5.51400	0
22/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00300	0.00600	0
22/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.25300	0.35600	0
22/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.19300	1.31500	0
22/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.19100	2.31400	0
22/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.19100	3.31400	0
22/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.19100	4.31400	0
22/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.19100	5.31400	0
22/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00200	0.00500	0
22/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.21600	0.31500	0
22/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.14300	1.26500	0
22/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.14100	2.26400	0
22/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.14100	3.26400	0
22/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.14100	4.26400	0
22/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.14100	5.26400	0
22/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.10000	0.16900	0
22/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.94500	1.06700	0
22/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.94100	2.06400	0
22/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.94100	3.06400	0
22/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.94100	4.06400	0
22/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.94100	5.06400	0
22/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.05400	0.09700	0
22/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.79700	0.91900	0
22/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.79100	1.91400	0
22/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.79100	2.91400	0
22/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.79100	3.91400	0
22/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.79100	4.91400	0
22/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.79100	6.91400	0
22/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.79100	8.91400	0
22/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.94100	7.06400	0
22/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.94100	9.06400	0
22/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00100	0.00300	0
22/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.14900	0.23800	0
22/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.04400	1.16600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.04100	3.16400	0
22/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.04100	5.16400	0
22/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.04100	7.16400	0
22/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.04100	9.16400	0
22/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.14100	7.26400	0
22/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.14100	9.26400	0
22/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.29100	7.41400	0
22/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.29100	9.41400	0
22/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.39100	7.51400	0
22/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.39100	9.51400	0
22/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.54100	7.66400	0
22/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.54100	9.66400	0
22/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.49100	7.61400	0
22/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.49100	9.61400	0
22/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.24100	7.36400	0
22/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.24100	9.36400	0
22/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.08200	0.13900	0
22/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.89500	1.01700	0
22/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.89100	3.01400	0
22/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.89100	5.01400	0
22/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.89100	7.01400	0
22/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.89100	9.01400	0
22/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.06700	0.11700	0
22/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.84600	0.96800	0
22/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.84100	2.96400	0
22/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.84100	4.96400	0
22/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.84100	6.96400	0
22/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.84100	8.96400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.12000	0.20200	0
22/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.99400	1.11600	0
22/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.99100	3.11400	0
22/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.99100	5.11400	0
22/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.99100	7.11400	0
22/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.99100	9.11400	0
22/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.04100	2.16400	0
22/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.19100	7.31400	0
22/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.19100	9.31400	0
22/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.44100	7.56400	0
22/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.44100	9.56400	0
22/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.34100	7.46400	0
22/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.34100	9.46400	0
22/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.18100	0.27600	0
22/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.09300	1.21600	0
22/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.09100	3.21400	0
22/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.09100	5.21400	0
22/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.09100	7.21400	0
22/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.09100	9.21400	0
22/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.74080	10.61600	13,308
22/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.07400	0.06800	0
22/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.09100	0.08200	0
22/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.08200	0.07500	0
22/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01900	0.01700	0
22/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.17500	0.15500	25

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.58600	0.51000	20
22/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.45500	1.33300	0
22/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.44300	2.31900	0
22/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.44100	3.31600	0
22/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01300	0.01100	0
22/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.12500	0.11200	0
22/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.40800	0.35000	0
22/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.16400	1.04500	0
22/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.14500	2.02200	0
22/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.14100	3.01700	0
22/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01100	0.00900	0
22/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.11200	0.10100	0
22/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.35800	0.31100	0
22/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.06800	0.95700	0
22/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.04600	1.92300	0
22/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.04200	2.91700	0
22/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01800	0.01500	0
22/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.16500	0.14700	0
22/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.55300	0.48000	0
22/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.40600	1.28500	0
22/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.39400	2.27000	0
22/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.39100	3.26600	0
22/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01700	0.01400	0
22/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.15600	0.13900	0
22/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.52200	0.45200	0
22/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.35700	1.23700	0
22/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.34400	2.22000	0
22/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.34100	3.21700	0
22/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01300	0.01200	0
22/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.13200	0.11800	0
22/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.43400	0.37400	0
22/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.21200	1.09300	0
22/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.19500	2.07100	0
22/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.19100	3.06700	0
22/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01600	0.01300	0
22/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.14700	0.13100	0
22/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.49100	0.42400	0
22/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.30900	1.18900	0
22/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.29400	2.17000	0
22/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.29100	3.16700	0
22/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01400	0.01200	0
22/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.13900	0.12400	0
22/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.46200	0.39800	0
22/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.26000	1.14100	0
22/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.24400	2.12100	0
22/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.24100	3.11700	0
22/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00900	0.00800	0
22/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.09500	0.08600	0
22/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.29700	0.26000	29
22/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.93300	0.83100	0
22/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.89700	1.77400	0
22/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.59300	2.46900	0
22/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.07100	0.06500	0
22/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.20800	0.18400	0
22/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.69200	0.60700	0
22/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.60100	1.48000	0
22/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.33500	0.29300	0
22/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.02100	0.91400	0
22/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.99600	1.87300	0
22/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.99200	2.86700	0
22/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00700	0.00600	0
22/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.24800	0.21800	0
22/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.80800	0.71400	0
22/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.74900	1.62700	0
22/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.74200	2.61800	0
22/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
22/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.89200	2.76800	0
22/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
22/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.10000	0.09100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.31600	0.27600	0
22/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.97700	0.87200	0
22/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.94700	1.82400	0
22/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.94200	2.81700	0
22/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00800	0.00700	0
22/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.28000	0.24600	0
22/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.89100	0.79100	0
22/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.84800	1.72500	0
22/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.84200	2.71800	0
22/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00800	0.00700	0
22/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08600	0.07800	0
22/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.26400	0.23200	0
22/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.84900	0.75200	0
22/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.79800	1.67600	0
22/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.79200	2.66800	0
22/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01000	0.00900	0
22/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.10600	0.09600	0
22/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.11500	1.23000	0
22/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.01900	3.14300	0
22/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.01000	5.13500	0
22/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.00900	7.13400	0
22/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.00900	9.13400	0
22/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00700	0.01000	0
22/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.05800	0.08600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.47300	0.56600	0
22/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.29500	1.41200	0
22/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.21700	3.34100	0
22/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.21000	5.33500	0
22/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.20900	7.33400	0
22/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.20900	9.33400	0
22/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.05000	0.07500	0
22/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.43900	0.53000	0
22/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.16700	3.29100	0
22/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.16000	5.28500	0
22/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.15900	7.28400	0
22/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.15900	9.28400	0
22/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.03600	0.05600	0
22/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.37500	0.46000	0
22/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.15900	1.27500	0
22/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.06800	3.19200	0
22/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.06000	5.18500	0
22/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.05900	7.18400	0
22/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.05900	9.18400	0
22/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.41500	3.53900	0
22/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.41000	5.53500	0
22/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.40900	7.53400	0
22/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.40900	9.53400	0
22/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00800	0.01100	0
22/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.06700	0.09800	0
22/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.50700	0.60200	0
22/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.26600	3.39000	0
22/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.26000	5.38500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.25900	7.38400	0
22/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.25900	9.38400	0
22/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03000	0.04800	0
22/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.34400	0.42700	0
22/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01000	0.01400	0
22/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.10100	0.14100	0
22/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.61700	0.71800	0
22/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.48000	1.59900	0
22/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.04200	0.06500	0
22/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.40600	0.49400	0
22/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.20400	1.32000	0
22/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.11800	3.24200	0
22/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.11000	5.23500	0
22/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.10900	7.23400	0
22/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.10900	9.23400	0
22/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.01900	0.02500	0
22/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.22100	0.28200	0
22/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.89800	1.00800	0
22/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.77300	2.89600	0
22/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.76000	4.88500	0
22/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.75900	6.88400	0
22/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.75900	8.88400	0
22/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.01800	0.02300	0
22/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.20000	0.25800	0
22/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.85600	0.96500	0
22/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.72500	2.84700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.71000	4.83500	0
22/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.70900	6.83400	0
22/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.70900	8.83400	0
22/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02100	0.02700	0
22/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.24300	0.30800	0
22/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.94100	1.05200	0
22/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.82200	2.94600	0
22/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.81000	4.93500	0
22/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.80900	6.93400	0
22/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.80900	8.93400	0
22/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.01600	0.02100	0
22/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.18100	0.23600	0
22/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.81500	0.92300	0
22/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.67600	2.79800	0
22/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.66000	4.78500	0
22/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.65900	6.78400	0
22/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.65900	8.78400	0
22/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01500	0.01900	0
22/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.16200	0.21400	0
22/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.77400	0.88100	0
22/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.62700	2.74900	0
22/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.61000	4.73500	0
22/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.60900	6.73400	0
22/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.60900	8.73400	0
22/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.02700	0.04100	0
22/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.31700	0.39500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.07100	1.18500	0
22/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.97000	3.09300	0
22/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.96000	5.08500	0
22/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.95900	7.08400	0
22/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.95900	9.08400	0
22/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02300	0.02900	0
22/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.26700	0.33400	0
22/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.98400	1.09600	0
22/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.87200	2.99500	0
22/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.86000	4.98500	0
22/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.85900	6.98400	0
22/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.85900	8.98400	0
22/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01400	0.01700	0
22/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.14500	0.19400	271
22/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.73400	0.83900	0
22/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.57800	2.70100	0
22/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.56000	4.68500	0
22/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.55900	6.68400	0
22/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.55900	8.68400	0
22/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.34100	1.45900	0
22/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.25000	1.36600	0
22/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.43300	1.55200	0
22/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.91860	10.79240	525
22/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.27900	0.25800	0
22/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.02500	1.13100	0
22/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.09480	10.96760	158
22/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01200	0.01100	0
22/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.03100	0.03000	0
22/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06600	0.06400	0
22/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.13800	0.13200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.33300	0.31400	0
22/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.58000	0.54000	0
22/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.09300	1.01300	0
22/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.93000	1.81400	0
22/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.90900	2.78300	0
22/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.36000	0.33900	0
22/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01200	0.01100	0
22/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.03000	0.02900	0
22/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06500	0.06300	0
22/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.13500	0.12900	0
22/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.32500	0.30600	0
22/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.56300	0.52500	0
22/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.06000	0.98200	0
22/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.88400	1.76900	0
22/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.85900	2.73400	0
22/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02300	0.02300	0
22/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05200	0.05000	0
22/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10600	0.10200	0
22/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.23500	0.22400	0
22/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.37900	0.35600	0
22/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.67900	0.62700	0
22/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.27900	1.18100	0
22/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.17000	2.04500	0
22/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02400	0.02300	0
22/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05300	0.05200	0
22/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.10900	0.10500	0
22/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.24600	0.23400	0
22/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.40000	0.37500	0
22/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.72400	0.66900	0
22/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.35900	1.25900	0
22/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.26800	2.14300	0
22/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03400	0.03200	0
22/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07100	0.06800	0
22/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.14900	0.14200	0
22/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.36900	0.34700	0
22/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.65700	0.60900	0
22/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.23900	1.14600	0
22/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.12100	1.99900	0
22/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.10700	2.98100	0
22/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01300	0.01200	0
22/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03200	0.03100	0
22/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06900	0.06600	0
22/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14300	0.13700	0
22/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.35100	0.33000	0
22/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.61600	0.57300	0
22/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.16200	1.07800	0
22/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.02300	1.90600	0
22/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.00800	2.88200	0
22/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01100	0.01000	0
22/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02900	0.02800	0
22/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06200	0.06000	0
22/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.12800	0.12300	0
22/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.30200	0.28500	0
22/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.51600	0.48100	0
22/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.15600	3.03000	0
22/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07300	0.07000	0
22/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15200	0.14500	0
22/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.21900	2.09400	0
22/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.20500	3.08000	0
22/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01400	0.01300	0
22/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03400	0.03300	0
22/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.25500	3.12900	0
22/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01400	0.01300	0
22/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03500	0.03400	0
22/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07400	0.07100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.15500	0.14800	0
22/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.38900	0.36600	0
22/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.70100	0.64800	0
22/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.31900	1.22000	0
22/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.96500	0.89300	0
22/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.74700	1.63500	0
22/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.71100	2.58600	0
22/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.01000	0.00900	0
22/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02700	0.02600	0
22/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05900	0.05700	0
22/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12100	0.11600	0
22/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.28100	0.26600	0
22/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.47300	0.44200	0
22/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.87800	0.81200	0
22/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.61400	1.50500	0
22/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.56300	2.43800	0
22/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01400	0.01400	0
22/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03600	0.03400	0
22/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07500	0.07200	0
22/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.15900	0.15100	0
22/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.91400	3.03300	0
22/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.83000	4.95400	0
22/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.79100	6.91600	0
22/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.76900	8.89600	0
22/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.01800	0.02000	0
22/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.06900	0.08700	0
22/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.33300	0.39400	0
22/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.92800	1.02400	0
22/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.73600	1.84800	0
22/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.57600	3.69800	0
22/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.51400	5.63900	0
22/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.48200	7.60800	0
22/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.46500	9.59100	0
22/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.05200	0.06700	0
22/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.27000	0.32500	0
22/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.12400	0.15200	0
22/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.50600	0.58000	0
22/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.19400	1.29800	0
22/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.96000	3.08000	0
22/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.87900	5.00300	0
22/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.84000	6.96600	0
22/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.81900	8.94500	0
22/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.88900	7.01500	0
22/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.86900	8.99500	0
22/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01000	0.01200	0
22/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.00700	3.12700	0
22/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.92800	5.05200	0
22/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.82100	0.91300	0
22/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.60700	1.71700	0
22/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.43300	3.55500	0
22/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.36700	5.49200	0
22/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.33400	7.46000	0
22/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.31600	9.44200	0
22/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.02800	0.03800	0
22/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.16700	0.21000	0
22/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.62100	0.70500	0
22/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.35600	1.46200	0
22/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.14800	3.26900	0
22/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.07400	5.19800	0
22/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.03700	7.16300	0
22/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.01800	9.14400	0
22/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.02600	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.14400	0.17800	0
22/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.56200	0.64100	0
22/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.27400	1.37900	0
22/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.05400	3.17400	0
22/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.97600	5.10000	0
22/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.93900	7.06400	0
22/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.91800	9.04500	0
22/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02300	0.02500	0
22/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.11400	0.14100	0
22/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.47900	0.55100	0
22/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.15500	1.25700	0
22/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.00100	2.11600	0
22/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.86400	3.98700	0
22/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.80800	5.93400	0
22/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.77900	7.90500	0
22/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.76300	9.89000	0
22/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.13400	0.16300	0
22/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.53400	0.60900	0
22/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.23400	1.33800	0
22/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.09000	2.20600	0
22/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.96100	4.08400	0
22/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.90700	6.03200	0
22/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.87800	8.00500	0
22/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.86300	9.99000	0
22/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01400	0.01600	0
22/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.03900	0.05100	0
22/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.21500	0.26400	0
22/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.71800	0.80700	0
22/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.48000	1.58800	0
22/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.29000	3.41100	0
22/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.22000	5.34500	0
22/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.18500	7.31100	0
22/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.16700	9.29300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.31500	1.42100	0
22/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.03500	0.04600	0
22/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.19800	0.24500	0
22/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.68500	0.77200	0
22/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.43800	1.54600	0
22/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.24300	3.36400	0
22/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.17100	5.29600	0
22/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.13600	7.26200	0
22/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.11700	9.24300	0
22/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.96950	6.88530	13,662
22/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.17000	1.08500	0
22/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.17000	2.08500	0
22/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.17000	3.08500	0
22/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.17000	4.08500	0
22/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.07000	0.98600	0
22/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.07000	1.98500	0
22/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.07000	2.98500	0
22/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	4.07000	3.98500	0
22/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.72000	3.63500	0
22/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.72000	1.63500	0
22/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.72000	2.63500	0
22/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.82000	1.73500	0
22/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.82000	2.73500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.82000	3.73500	0
22/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02500	0.01800	0
22/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.02000	0.93600	0
22/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.02000	1.93500	0
22/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.02000	2.93500	0
22/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	4.02000	3.93500	0
22/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.12000	1.03600	0
22/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.12000	2.03500	0
22/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.12000	3.03500	0
22/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.12000	4.03500	0
22/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.22000	1.13500	0
22/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.22000	2.13500	0
22/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.22000	3.13500	0
22/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.22000	4.13500	0
22/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.52000	1.43500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.52000	2.43500	0
22/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.52000	3.43500	0
22/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.52000	4.43500	0
22/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.32000	1.23500	0
22/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.32000	2.23500	0
22/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.32000	3.23500	0
22/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.32000	4.23500	0
22/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.27000	1.18500	0
22/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.27000	2.18500	0
22/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.27000	3.18500	0
22/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.27000	4.18500	0
22/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.37000	1.28500	0
22/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.37000	2.28500	0
22/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.37000	3.28500	0
22/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.37000	4.28500	0
22/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.42000	1.33500	0
22/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.42000	2.33500	0
22/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.42000	3.33500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.42000	4.33500	0
22/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.47000	1.38500	0
22/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.47000	2.38500	0
22/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.47000	3.38500	0
22/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.47000	4.38500	0
22/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.57000	1.48500	0
22/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.57000	2.48500	0
22/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.57000	3.48500	0
22/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.57000	4.48500	0
22/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.87000	0.78700	0
22/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.97000	0.88600	0
22/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.92000	0.83600	0
22/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.10300	0.07400	0
22/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.17000	0.12100	0
22/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.24900	0.18800	0
22/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.42900	0.35400	0
22/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.52500	0.44600	0
22/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.62300	0.54100	0
22/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.72100	0.63900	0
22/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.82000	0.73700	0
22/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.77100	0.68800	0
22/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.05100	0.03700	0
22/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.08200	0.05900	0
22/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.13500	0.09300	0
22/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.20800	0.15300	0
22/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.29200	0.22600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.38200	0.31000	0
22/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.47700	0.39900	0
22/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.57400	0.49300	0
22/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.67200	0.59000	0
22/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.33700	0.26700	0
22/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.87000	1.78500	0
22/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.87000	2.78500	0
22/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.87000	3.78500	0
22/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.06500	0.04700	0
22/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.92000	1.83500	0
22/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.92000	2.83500	0
22/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.92000	3.83500	0
22/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.97000	1.88500	0
22/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.97000	2.88500	0
22/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.97000	3.88500	0
22/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.04000	0.02900	0
22/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.22100	0.29400	0
22/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.18100	2.26500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.18100	4.26500	0
22/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.18100	6.26500	0
22/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.18100	8.26500	0
22/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.03100	2.11500	0
22/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.03100	4.11500	0
22/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.03100	6.11500	0
22/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.03100	8.11500	0
22/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.14600	0.21200	0
22/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.08100	2.16500	0
22/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.08100	4.16500	0
22/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.08100	6.16500	0
22/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.08100	8.16500	0
22/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.13100	2.21500	0
22/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.13100	4.21500	0
22/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.13100	6.21500	0
22/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.13100	8.21500	0
22/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.01800	0.03200	0
22/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00500	0.00800	0
22/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00800	0.01400	0
22/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.01300	0.02500	0
22/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.02300	0.04100	0
22/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.03900	0.06800	0
22/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.06600	0.10800	0
22/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.11300	0.17400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.18200	0.25200	0
22/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00600	0.01100	0
22/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.01000	0.01900	0
22/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.03000	0.05300	0
22/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.05100	0.08600	0
22/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.08400	0.13900	0
22/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.43100	1.51500	0
22/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.43100	3.51500	0
22/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.43100	5.51500	0
22/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.43100	7.51500	0
22/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.53100	1.61500	0
22/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.53100	3.61500	0
22/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.53100	5.61500	0
22/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.53100	7.61500	0
22/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.58100	1.66500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.58100	3.66500	0
22/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.58100	5.66500	0
22/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.58100	7.66500	0
22/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.63100	1.71500	0
22/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.63100	3.71500	0
22/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.63100	5.71500	0
22/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.63100	7.71500	0
22/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.73100	1.81500	0
22/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.73100	3.81500	0
22/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.73100	5.81500	0
22/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.73100	7.81500	0
22/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.68100	1.76500	0
22/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.68100	3.76500	0
22/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.68100	5.76500	0
22/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.68100	7.76500	0
22/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.48100	1.56500	0
22/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.48100	3.56500	0
22/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.48100	5.56500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.48100	7.56500	0
22/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.78100	1.86500	0
22/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.78100	3.86500	0
22/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.78100	5.86500	0
22/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.78100	7.86500	0
22/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.88100	1.96500	0
22/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.88100	3.96500	0
22/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.88100	5.96500	0
22/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.88100	7.96500	0
22/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.98100	2.06500	0
22/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.98100	4.06500	0
22/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.98100	6.06500	0
22/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.30600	0.38300	0
22/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.28100	2.36500	0
22/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.28100	4.36500	0
22/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.28100	6.36500	0
22/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.28100	8.36500	0
22/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	7.98100	8.06500	0
22/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.93100	2.01500	0
22/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.93100	4.01500	0
22/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.93100	6.01500	0
22/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	7.93100	8.01500	0
22/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.83100	1.91500	0
22/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.83100	3.91500	0
22/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.83100	5.91500	0
22/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.83100	7.91500	0
22/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	7.01960	6.93490	247
22/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02200	0.02000	0
22/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.50000	0.43800	0
22/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.42300	1.33900	0
22/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.42000	2.33500	0
22/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.42000	3.33500	0
22/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.42000	4.33500	0
22/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02300	0.02100	0
22/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.53900	0.47500	0
22/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.47300	1.38900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.47000	2.38500	0
22/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.47000	3.38500	0
22/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.47000	4.38500	0
22/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02500	0.02200	0
22/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.57900	0.51200	0
22/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.52200	1.43800	0
22/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.52000	2.43500	0
22/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.52000	3.43500	0
22/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.52000	4.43500	0
22/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.42700	0.37100	0
22/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01700	0.01500	0
22/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.32800	0.28100	0
22/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.17600	1.09200	0
22/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.17000	2.08600	0
22/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.17000	3.08500	0
22/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.17000	4.08500	0
22/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01900	0.01700	0
22/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.39200	0.33900	0
22/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.27400	1.19100	0
22/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.27000	2.18500	0
22/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.27000	3.18500	0
22/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.27000	4.18500	0
22/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01600	0.01500	0
22/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.29800	0.25500	0
22/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.12600	1.04300	0
22/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.12000	2.03600	0
22/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.12000	3.03500	0
22/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.12000	4.03500	0
22/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01800	0.01600	0
22/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.35900	0.31000	0
22/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.22500	1.14200	0
22/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.22000	2.13500	0
22/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.22000	3.13500	0
22/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.22000	4.13500	0
22/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02100	0.01900	0
22/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.46300	0.40400	0
22/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.37300	1.29000	0
22/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.37000	2.28500	0
22/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.37000	3.28500	0
22/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.37000	4.28500	0
22/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.77000	3.68500	0
22/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.15800	0.13700	0
22/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.79400	0.71800	0
22/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.77100	1.68700	0
22/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.77000	2.68500	0
22/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.98100	0.90000	0
22/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.97100	1.88600	0
22/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.97000	2.88500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.97000	3.88500	0
22/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.01000	0.00900	0
22/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.07000	2.98500	0
22/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	4.07000	3.98500	0
22/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01100	0.00900	0
22/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.17200	0.14900	0
22/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.84000	0.76200	0
22/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.82100	1.73700	0
22/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.82000	2.73500	0
22/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.82000	3.73500	0
22/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01400	0.01200	0
22/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.22400	0.19300	0
22/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01100	0.01000	0
22/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.18800	0.16200	0
22/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.88600	0.80700	0
22/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.87100	1.78600	0
22/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.87000	2.78500	0
22/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.87000	3.78500	0
22/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01200	0.01100	0
22/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.20500	0.17700	0
22/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.93300	0.85300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.92100	1.83600	0
22/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.92000	2.83500	0
22/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.92000	3.83500	0
22/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01500	0.01300	0
22/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.24400	0.21100	0
22/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.02800	0.94700	0
22/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.02000	1.93600	0
22/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.02000	2.93500	0
22/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	4.02000	3.93500	0
22/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01500	0.01400	0
22/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.27000	0.23000	0
22/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.07700	0.99400	0
22/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.07000	1.98600	0
22/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.20000	0.24500	0
22/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.94500	2.02900	0
22/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	3.93100	4.01600	0
22/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	5.93000	6.01500	0
22/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	7.93000	8.01500	0
22/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00800	0.01200	0
22/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.22400	0.27600	0
22/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.99500	2.07800	0
22/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.98100	4.06600	0
22/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.98000	6.06500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	7.98000	8.06500	0
22/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01300	0.01800	0
22/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.28500	0.34200	0
22/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.09200	2.17600	0
22/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.08100	4.16600	0
22/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.08000	6.16500	0
22/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.08000	8.16500	0
22/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01600	0.02200	0
22/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.31800	0.37700	0
22/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.14100	2.22500	0
22/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.13100	4.21600	0
22/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.25400	0.30800	0
22/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.04400	2.12700	0
22/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.03100	4.11600	0
22/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.03000	6.11500	0
22/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.03000	8.11500	0
22/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02000	0.02700	0
22/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.35200	0.41400	0
22/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.19100	2.27400	0
22/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.18100	4.26500	0
22/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.18000	6.26500	0
22/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.18000	8.26500	0
22/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.24000	2.32400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.23100	4.31500	0
22/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.23000	6.31500	0
22/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.23000	8.31500	0
22/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01100	0.01500	0
22/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02400	0.03300	0
22/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.38800	0.45200	0
22/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.13000	6.21500	0
22/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.13000	8.21500	0
22/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.09300	0.11900	0
22/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.65100	1.73400	0
22/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.63100	3.71600	0
22/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.63000	5.71500	0
22/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.63000	7.71500	0
22/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.13900	0.17500	0
22/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.79800	1.88100	0
22/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.78100	3.86600	0
22/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.78000	5.86500	0
22/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.78000	7.86500	0
22/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.17800	0.22000	0
22/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.89600	1.98000	0
22/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.88100	3.96600	0
22/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.88000	5.96500	0
22/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.88000	7.96500	0
22/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.12200	0.15400	0
22/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.74900	1.83200	0
22/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.73100	3.81600	0
22/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.73000	5.81500	0
22/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.73000	7.81500	0
22/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.15800	0.19600	0
22/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.84700	1.93000	0
22/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.83100	3.91600	0
22/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.83000	5.91500	0
22/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.83000	7.91500	0
22/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.10700	0.13600	0
22/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.05900	0.07700	0
22/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.50500	1.58700	0
22/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.48100	3.56600	0
22/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.48000	5.56500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.48000	7.56500	0
22/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.06900	0.09000	0
22/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.55300	1.63600	0
22/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.53100	3.61600	0
22/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.53000	5.61500	0
22/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.53000	7.61500	0
22/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08000	0.10300	0
22/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.60200	1.68500	0
22/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.58100	3.66600	0
22/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.58000	5.66500	0
22/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.58000	7.66500	0
22/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	7.06470	6.98050	390
22/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.40500	0.36200	0
22/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.24700	0.28800	0
23/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.72740	7.76030	246,983
23/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01200	0.01600	0
23/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.48800	0.52100	0
23/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.47700	1.51000	0
23/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.47700	2.51000	0
23/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.47700	3.51000	0
23/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.73000	0.76300	0
23/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.72700	1.76000	0
23/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.72700	2.76000	0
23/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.72700	3.76000	0
23/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.67700	3.71000	0
23/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.58400	0.61600	0
23/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.57700	1.61000	0
23/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.57700	3.61000	0
23/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.07700	2.11000	0
23/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.07700	3.11000	0
23/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.42700	1.46000	0
23/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.42700	2.46000	0
23/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.42700	3.46000	0
23/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.62700	3.66000	0
23/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.01500	0.02000	0
23/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.53600	0.56800	0
23/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.52700	1.56000	0
23/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.52700	2.56000	0
23/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.52700	3.56000	0
23/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.39600	0.42800	0
23/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.37700	1.41000	0
23/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.37700	2.41000	0
23/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.37700	3.41000	0
23/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.12800	1.16000	0
23/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.12700	2.16000	0
23/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.12700	3.16000	0
23/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.30900	0.34000	100
23/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.27700	1.31000	0
23/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.27700	2.31000	0
23/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.27700	3.31000	0
23/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00700	0.00900	0
23/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.35200	0.38400	0
23/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.32700	2.36000	0
23/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.32700	3.36000	0
23/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.22700	1.26000	0
23/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.22700	2.26000	0
23/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.22700	3.26000	0
23/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.17700	1.21000	0
23/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.17700	2.21000	0
23/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.17700	3.21000	0
23/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.12700	0.15300	1,097
23/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.02800	1.06100	0
23/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.02700	2.06000	0
23/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.02700	3.06000	0
23/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.10500	0.12400	4,010
23/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.97800	1.01100	0
23/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.97700	2.01000	0
23/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.97700	3.01000	0
23/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.68100	0.71400	0
23/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.67700	1.71000	0
23/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.67700	2.71000	0
23/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.07000	0.08400	9,000
23/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.87800	0.91100	0
23/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.87700	1.91000	0
23/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.87700	2.91000	0
23/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.82900	0.86200	0
23/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.82700	1.86000	0
23/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.77900	0.81200	0
23/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.77700	1.81000	0
23/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.77700	2.81000	0
23/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.63200	0.66500	0
23/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.62700	1.66000	0
23/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.62700	2.66000	0
23/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.44200	0.47400	0
23/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.32700	1.36000	0
23/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.82700	2.86000	0
23/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.32700	4.36000	0
23/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.07800	1.11100	0
23/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.57700	2.61000	0
23/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.07700	4.11000	0
23/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.26800	0.29800	8,029
23/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00100	16,483
23/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.22900	0.25800	15,890
23/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.19200	0.22100	238
23/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.15800	0.18500	279
23/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.05700	0.06900	5,000
23/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.03000	0.03700	5,000
23/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01000	0.01300	0
23/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.04600	0.05700	0
23/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.03700	0.04600	40
23/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.01900	0.02400	279
23/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.02400	0.03000	0
23/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00400	0.00600	15,890
23/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00500	0.00700	0
23/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00300	0.00500	0
23/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00300	0.00400	1
23/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
23/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
23/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
23/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.12700	4.16000	0
23/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.17700	4.21000	0
23/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.02700	4.06000	0
23/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.08600	0.10200	0
23/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.92800	0.96100	0
23/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.92700	1.96000	0
23/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.92700	2.96000	0
23/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.92700	3.96000	0
23/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.87700	3.91000	0
23/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.82700	3.86000	0
23/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.27700	4.31000	0
23/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.22700	4.26000	0
23/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.97700	4.01000	0
23/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.77700	3.81000	0
23/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.22300	8.19000	0
23/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.02300	5.99000	0
23/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.02300	7.99000	0
23/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.77300	7.74000	0
23/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.72300	7.69000	0
23/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.17300	8.14000	0
23/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.12300	6.09000	0
23/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.12300	8.09000	0
23/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00100	12,000
23/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.15900	0.14200	0
23/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.07300	8.04000	0
23/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.97300	7.94000	0
23/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.82300	7.79000	0
23/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.87300	7.84000	0
23/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.27300	3.24000	0
23/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.71300	3.68000	0
23/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.12300	2.09000	0
23/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.57300	4.54000	0
23/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.02300	1.99000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.22300	2.19000	0
23/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.32300	2.29000	0
23/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.42300	2.39000	0
23/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.52300	2.49000	0
23/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.62300	2.59000	0
23/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.72300	2.69000	0
23/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.82300	4.79000	0
23/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.77300	1.74000	0
23/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.37300	3.34000	0
23/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.47300	3.44000	0
23/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.57300	3.54000	0
23/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.67300	3.64000	0
23/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.77300	3.74000	0
23/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.87300	3.84000	0
23/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.97300	5.94000	0
23/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.62300	1.59000	0
23/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.12300	3.09000	0
23/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.22300	3.19000	0
23/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.32300	3.29000	0
23/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.42300	3.39000	0
23/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.52300	3.49000	0
23/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.62300	3.59000	0
23/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.72300	3.69000	0
23/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.82300	5.79000	0
23/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.52300	1.49000	0
23/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.02300	2.99000	0
23/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.72300	5.69000	0
23/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.47300	1.44000	0
23/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.97300	2.94000	0
23/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.07300	3.04000	0
23/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.17300	3.14000	0
23/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.67300	5.64000	0
23/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.37300	1.34100	0
23/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.87300	2.84000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.57300	5.54000	0
23/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.82300	3.79000	0
23/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.92300	3.89000	0
23/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.02300	3.99000	0
23/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.12300	4.09000	0
23/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.22300	6.19000	0
23/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.97300	1.94000	0
23/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.97300	3.94000	0
23/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.07300	4.04000	0
23/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.17300	6.14000	0
23/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.22300	4.19000	0
23/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.32300	4.29000	0
23/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.42300	6.39000	0
23/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.07300	2.04000	0
23/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.17300	4.14000	0
23/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.27300	6.24000	0
23/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.87300	1.84000	0
23/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.07300	6.04000	0
23/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.67300	1.64000	0
23/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.57300	1.54000	0
23/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.77300	5.74000	0
23/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.07400	1.04200	0
23/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.77300	2.74000	0
23/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.47300	5.44000	0
23/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.22400	1.19100	0
23/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.92300	2.89000	0
23/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.62300	5.59000	0
23/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.87300	5.84000	0
23/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.12400	1.09100	0
23/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.82300	2.79000	0
23/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.52300	5.49000	0
23/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.27400	1.24100	0
23/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.92300	5.89000	0
23/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.02500	0.99200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.42300	5.39000	0
23/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.87600	0.84400	0
23/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.57300	2.54000	0
23/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.67300	2.64000	0
23/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.27300	5.24000	0
23/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.82600	0.79500	0
23/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.22300	5.19000	0
23/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.72800	0.69700	0
23/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.12300	5.09000	0
23/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.77700	0.74600	0
23/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.47300	2.44000	0
23/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.17300	5.14000	0
23/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.39700	0.37000	0
23/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.17300	2.14000	0
23/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.27300	2.24000	0
23/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.37300	2.34000	0
23/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.77300	4.74000	0
23/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.44200	0.41400	0
23/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.31000	0.28600	0
23/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.67300	4.64000	0
23/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.26900	0.24700	0
23/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.92300	1.89000	0
23/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.62300	4.59000	0
23/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.58300	0.55300	0
23/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.97300	4.94000	0
23/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.35300	0.32700	0
23/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.72300	4.69000	0
23/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.23000	0.20900	0
23/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.08100	0.07500	0
23/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.72300	1.69000	0
23/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.82300	1.79000	0
23/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.06500	0.06100	220
23/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.05200	0.04800	0
23/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.52300	4.49000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.42300	1.39100	0
23/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.04100	0.03800	200
23/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.92300	4.89000	0
23/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.92300	7.89000	0
23/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.67300	7.64000	0
23/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.01500	0.01400	0
23/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.27300	4.24000	0
23/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.37300	4.34000	0
23/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.37300	5.34000	0
23/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00200	0.00200	500
23/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00200	0.00200	670
23/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.17400	1.14100	0
23/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00100	0.00100	5,000
23/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.19300	0.17400	0
23/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.32400	1.29100	0
23/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.12800	0.11400	100
23/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.10000	0.09300	562
23/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.97500	0.94300	0
23/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.47300	4.44000	0
23/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.32300	5.29000	0
23/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.02500	0.02400	0
23/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.68000	0.64900	0
23/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.03200	0.03000	0
23/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.01900	0.01800	0
23/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.63100	0.60000	0
23/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00900	0.00800	5,110
23/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.48800	0.46000	0
23/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.87300	4.84000	0
23/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.37300	6.34000	0
23/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.37300	8.34000	0
23/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.47300	6.44000	0
23/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.47300	8.44000	0
23/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.57300	6.54000	0
23/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.57300	8.54000	0
23/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.67300	6.64000	0
23/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.67300	8.64000	0
23/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.62300	6.59000	0
23/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.62300	8.59000	0
23/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.82300	6.79000	0
23/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.82300	8.79000	0
23/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.87300	6.84000	0
23/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.87300	8.84000	0
23/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.92500	0.89300	0
23/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.92300	6.89000	0
23/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.92300	8.89000	0
23/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.72300	6.69000	0
23/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.72300	8.69000	0
23/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00700	0.00600	0
23/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.42300	4.39000	0
23/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.42300	8.39000	0
23/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.32300	6.29000	0
23/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.32300	8.29000	0
23/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00300	0.00300	9,671
23/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.27300	8.24000	0
23/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.53500	0.50600	0
23/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.52300	6.49000	0
23/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.52300	8.49000	0
23/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.77300	6.74000	0
23/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.77300	8.74000	0
23/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.86240	7.89530	41,457
23/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.14800	0.15700	0
23/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.71200	3.74500	0
23/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.66200	3.69500	0
23/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.11400	2.14700	0
23/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.11300	3.14500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.53900	0.56400	0
23/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.42000	1.45300	0
23/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.41300	2.44600	0
23/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.41200	3.44500	0
23/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.51800	1.55100	0
23/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.51300	2.54600	0
23/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.51200	3.54500	0
23/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.68600	0.71400	0
23/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.61700	1.65000	0
23/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.61200	3.64500	0
23/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.16800	0.17900	140
23/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.64700	0.67500	0
23/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.56800	1.60100	0
23/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.56300	2.59600	0
23/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.56200	3.59500	0
23/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.13800	0.14700	0
23/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.09500	0.10100	0
23/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.10100	0.10700	0
23/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.17500	1.20800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.16400	2.19700	0
23/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.16300	3.19500	0
23/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.13000	0.13800	0
23/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.50500	0.53000	100
23/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.36300	2.39600	0
23/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.36200	3.39500	0
23/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.12200	0.12900	0
23/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.47300	0.49700	0
23/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.32200	1.35500	0
23/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.31300	2.34600	0
23/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.31200	3.34500	0
23/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.11400	0.12100	0
23/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.27300	1.30600	0
23/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.26400	2.29600	0
23/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.26200	3.29500	0
23/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.10700	0.11400	0
23/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.22400	1.25700	0
23/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.21400	2.24700	0
23/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.21200	3.24500	0
23/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.08900	0.09500	0
23/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.33300	0.35300	21,795
23/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.07900	1.11100	0
23/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.06400	2.09700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.06300	3.09500	0
23/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.30900	0.32800	450
23/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.03100	1.06300	0
23/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.01400	2.04700	0
23/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.01300	3.04500	0
23/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.07900	0.08400	0
23/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.28800	0.30500	55
23/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.98500	1.01500	0
23/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.96500	1.99800	0
23/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.96300	2.99600	0
23/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.76600	0.79500	0
23/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.71600	1.74900	0
23/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.71300	2.74600	0
23/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06300	0.06700	0
23/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.22000	0.23300	0
23/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.80800	0.83800	0
23/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.76600	1.79900	0
23/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.76300	2.79600	0
23/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.27000	0.28500	0
23/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.93900	0.97000	0
23/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.91500	1.94800	0
23/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.91300	2.94600	0
23/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07500	0.07900	0
23/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.08400	0.08900	0
23/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07000	0.07500	0
23/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.89500	0.92500	0
23/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.86500	1.89800	0
23/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.05600	0.06000	21,795
23/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.72600	0.75400	0
23/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.66700	1.70000	0
23/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.66300	2.69600	0
23/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05300	0.05700	0
23/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.06700	0.07100	0
23/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.61000	0.63700	0
23/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.37100	1.40400	0
23/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.86300	2.89600	0
23/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.36200	4.39500	0
23/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.18000	0.19100	0
23/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.12700	1.16000	0
23/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.61300	2.64600	0
23/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.11200	4.14500	0
23/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05100	0.05400	0
23/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.44200	0.46600	390
23/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
23/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06000	0.06300	21,978
23/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.04800	0.05100	0
23/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.41300	0.43500	100
23/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.03800	0.04000	0
23/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04100	0.04400	0
23/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.38500	0.40700	600
23/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.03600	0.03800	0
23/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.03900	0.04200	0
23/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04300	0.04600	0
23/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.35800	0.37900	33
23/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.20600	0.21800	0
23/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01200	0.01300	0
23/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.15800	0.16700	1,900
23/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01100	0.01200	0
23/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.19200	0.20400	135
23/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01400	0.01500	0
23/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01600	0.01800	0
23/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.01900	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02200	0.02400	0
23/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02600	0.02800	0
23/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03000	0.03200	0
23/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03300	0.03500	0
23/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.23600	0.24900	0
23/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
23/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.04600	0.04900	26,596
23/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01500	0.01600	0
23/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.01700	0.01900	0
23/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02000	0.02200	0
23/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.02800	0.03000	0
23/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03100	0.03300	0
23/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03400	0.03600	0
23/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.25200	0.26600	0
23/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02400	0.02600	0
23/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.16200	4.19500	0
23/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.06200	4.09500	0
23/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.91200	3.94500	0
23/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.01200	4.04500	0
23/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.96200	3.99500	0
23/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.86200	3.89500	0
23/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.76200	3.79500	0
23/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.57400	0.60000	0
23/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.21200	4.24500	0
23/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.85100	0.88100	0
23/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.81600	1.84800	0
23/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.81300	2.84600	0
23/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.81200	3.84500	0
23/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.26200	4.29500	0
23/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.73800	7.70500	0
23/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.03900	0.03600	0
23/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.18800	6.15500	0
23/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.18800	8.15500	0
23/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.23800	6.20500	0
23/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.23800	8.20500	0
23/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.78800	7.75500	0
23/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.11200	0.10500	0
23/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.13800	8.10500	0
23/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.03800	6.00500	0
23/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.03800	8.00500	0
23/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.63800	9.60500	0
23/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.98800	5.95500	0
23/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.98800	7.95500	0
23/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.08900	4.05600	0
23/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.08800	6.05500	0
23/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.08800	8.05500	0
23/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.93900	3.90600	0
23/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.93800	5.90500	0
23/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.93800	7.90500	0
23/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.88900	3.85600	0
23/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.88800	5.85500	0
23/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.83800	7.80500	0
23/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.16200	2.13100	0
23/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.39000	0.37100	0
23/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.87200	1.84100	0
23/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.96900	1.93800	0
23/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.06600	2.03500	0
23/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.25800	2.22700	0
23/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.35500	2.32400	0
23/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.45300	2.42100	0
23/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.53900	4.50600	0
23/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.58400	1.55400	0
23/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.28900	4.25600	0
23/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.42400	0.40400	0
23/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.92100	1.89000	0
23/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.01800	1.98700	0
23/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.11400	2.08300	0
23/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.21000	2.17900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.30700	2.27600	0
23/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.40400	2.37300	0
23/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.50200	2.47000	0
23/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.58900	4.55600	0
23/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.53000	0.50900	6
23/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.55100	2.51900	0
23/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.64900	2.61700	0
23/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.73900	4.70600	0
23/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.64600	0.62200	0
23/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.60000	2.56800	0
23/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.69800	2.66600	0
23/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.79600	2.76400	0
23/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.88800	4.85600	0
23/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.49400	0.47300	0
23/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.68900	4.65600	0
23/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.24600	0.23400	0
23/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.63100	1.60100	0
23/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.72700	1.69700	0
23/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.82400	1.79300	0
23/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.22300	0.21200	0
23/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.67900	1.64900	0
23/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.77600	1.74500	0
23/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.33900	4.30600	0
23/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.20100	0.19000	0
23/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.53600	1.50600	0
23/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.34800	1.31800	0
23/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.03900	4.00600	0
23/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.38900	4.35600	0
23/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.18000	0.17100	130
23/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.48900	1.45900	0
23/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.56800	0.54600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.39100	3.35800	0
23/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.38800	6.35500	0
23/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.88800	7.85500	0
23/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00900	0.00900	0
23/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.14300	3.11000	0
23/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.63900	4.60600	0
23/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.13800	6.10500	0
23/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.63800	7.60500	0
23/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.09800	0.09200	0
23/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.25500	1.22600	0
23/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.44100	1.41200	0
23/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.98900	3.95600	0
23/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.06400	0.05900	0
23/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.39400	1.36500	0
23/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.34100	3.30900	0
23/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.33800	5.30500	0
23/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03300	0.03000	0
23/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.20800	1.18000	0
23/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.13900	4.10600	0
23/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.13800	5.10500	0
23/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.07200	1.04400	0
23/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.16300	1.13400	0
23/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.49100	3.45800	0
23/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.48900	4.45600	0
23/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.48800	5.45500	0
23/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.02700	0.02500	0
23/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.35800	0.34000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.59000	3.55700	0
23/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.58800	5.55500	0
23/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.04600	0.04300	200
23/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.45800	0.43800	0
23/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.30100	1.27200	0
23/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.74700	2.71500	0
23/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.74000	3.70700	0
23/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.73800	5.70500	0
23/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.05400	0.05000	0
23/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.79000	3.75700	0
23/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.78900	4.75600	0
23/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.78800	5.75500	0
23/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.84600	2.81400	0
23/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.83900	3.80700	0
23/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.83800	4.80600	0
23/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.83800	5.80500	0
23/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.64000	3.60700	0
23/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.63800	5.60500	0
23/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02300	0.02000	0
23/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.32600	0.31000	0
23/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.11700	1.08900	0
23/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.54000	3.50800	0
23/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.53800	5.50500	0
23/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.01900	0.01800	0
23/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.29700	0.28300	430
23/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.01700	0.01600	0
23/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.27100	0.25800	200
23/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.02700	1.00000	0
23/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.44100	3.40800	0
23/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.43900	4.40600	0
23/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.43800	5.40500	0
23/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.89500	0.86900	0
23/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.29200	3.25900	0
23/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.28800	5.25500	0
23/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.85200	0.82600	0
23/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.24200	3.20900	0
23/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.23900	4.20600	0
23/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.23800	5.20500	0
23/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.16100	0.15200	0
23/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.81000	0.78400	0
23/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.19200	3.16000	0
23/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.18900	4.15600	0
23/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.18800	5.15500	0
23/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.14300	0.13500	0
23/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.76800	0.74300	0
23/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.93900	0.91200	0
23/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.63800	6.60500	0
23/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.69000	3.65700	0
23/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.68800	6.65500	0
23/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.73800	6.70500	0
23/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.98300	0.95600	0
23/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.72600	0.70200	0
23/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.08500	0.08000	0
23/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.60600	0.58400	0
23/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.93800	4.90600	0
23/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.43800	6.40500	0
23/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.07400	0.06900	0
23/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.38800	8.35500	0
23/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.48800	6.45500	0
23/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.48800	8.45500	0
23/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.12700	0.11900	0
23/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.58800	6.55500	0
23/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.58800	8.55500	0
23/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.68800	8.65500	0
23/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.63800	8.60500	0
23/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.83800	6.80500	0
23/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.83800	8.80500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.89500	2.86300	0
23/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.88800	6.85500	0
23/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.88800	8.85500	0
23/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.94500	2.91200	0
23/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.93800	6.90500	0
23/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.93800	8.90500	0
23/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.73800	8.70500	0
23/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.43800	8.40500	0
23/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.33800	6.30500	0
23/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.33800	8.30500	0
23/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.28800	6.25500	0
23/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.28800	8.25500	0
23/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.68600	0.66200	0
23/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.99860	8.02930	6,867
23/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.02900	0.03000	0
23/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.09900	0.10300	0
23/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.19900	1.22800	0
23/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.15500	2.18600	0
23/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.15000	3.18100	0
23/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.14900	4.17900	0
23/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03000	0.03100	0
23/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.10300	0.10600	0
23/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.52800	0.54500	0
23/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.24500	1.27300	0
23/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.20500	2.23500	0
23/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.20000	3.23100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.19900	4.22900	0
23/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.50200	0.52000	509
23/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.02900	0.03000	0
23/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.09600	0.10000	0
23/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.47800	0.49500	0
23/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.15400	1.18200	0
23/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.10600	2.13600	0
23/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.10000	3.13100	0
23/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.09900	4.13000	0
23/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02800	0.02900	0
23/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09300	0.09700	0
23/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.45500	0.47100	0
23/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.11000	1.13800	0
23/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.05600	2.08700	0
23/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.05000	3.08100	0
23/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.04900	4.08000	0
23/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02600	0.02700	0
23/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.08700	0.09000	0
23/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.41400	0.42800	0
23/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.02500	1.05200	0
23/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.95800	1.98900	0
23/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.95100	2.98100	0
23/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.94900	3.98000	0
23/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02500	0.02600	0
23/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08400	0.08700	0
23/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.39500	0.40900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.98500	1.01200	0
23/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.90900	1.94000	0
23/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.90100	2.93100	0
23/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.89900	3.93000	0
23/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.26500	0.27500	500
23/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.36100	0.37400	0
23/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.90800	0.93300	0
23/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.81200	1.84200	0
23/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.80100	2.83200	0
23/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.79900	3.83000	0
23/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02100	0.02200	0
23/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07100	0.07300	0
23/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.31600	0.32700	3,000
23/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.79900	0.82300	0
23/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.66700	1.69700	0
23/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.65200	2.68200	0
23/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.64900	3.68000	0
23/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.14500	0.15000	0
23/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.16200	0.16800	0
23/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08100	0.08400	0
23/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.37800	0.39100	0
23/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.94600	0.97200	0
23/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.86100	1.89100	0
23/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.85100	2.88200	0
23/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.84900	3.88000	0
23/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02100	0.02200	0
23/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07300	0.07600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.83400	0.85900	0
23/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.71500	1.74500	0
23/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.70100	2.73200	0
23/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.69900	3.73000	0
23/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02200	0.02300	0
23/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07600	0.07800	0
23/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.34500	0.35800	0
23/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.87100	0.89600	0
23/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.76300	1.79400	0
23/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.75100	2.78200	0
23/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.74900	3.78000	0
23/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.06800	0.07100	0
23/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.30200	0.31300	585
23/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.76500	0.78800	0
23/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.61900	1.64900	0
23/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.60200	2.63300	0
23/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.59900	3.63000	0
23/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.33000	0.34200	0
23/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03100	0.03300	0
23/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.11000	0.11400	0
23/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.58100	0.60000	0
23/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.33700	1.36600	0
23/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.30400	2.33500	0
23/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.30000	3.33000	0
23/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.29900	4.32900	0
23/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03100	0.03200	0
23/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.10600	0.11000	0
23/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.55400	0.57200	0
23/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.29000	1.31900	0
23/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.25400	2.28500	0
23/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.25000	3.28100	0
23/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.24900	4.27900	0
23/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02700	0.02800	0
23/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.09100	0.09400	0
23/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.43300	0.44800	0
23/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.06600	1.09300	0
23/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.00700	2.03800	0
23/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.00000	3.03100	0
23/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.99900	4.03000	0
23/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02300	0.02400	0
23/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.07800	0.08100	0
23/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.18300	0.18900	0
23/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.23300	0.24200	3,000
23/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.16900	0.17500	0
23/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.27900	2.25200	0
23/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.22400	4.19500	0
23/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.20600	6.17600	0
23/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.20200	8.17200	0
23/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.06700	0.06400	0
23/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.43400	0.41900	0
23/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.09200	2.06500	0
23/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.02800	3.99900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.00700	5.97800	0
23/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.00200	7.97200	0
23/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04100	0.04000	0
23/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.30500	0.29300	0
23/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.85700	1.83100	0
23/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.78200	3.75300	0
23/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.75800	5.72900	0
23/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.75200	7.72200	0
23/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03800	0.03700	0
23/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.28200	0.27100	0
23/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.81100	1.78500	0
23/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.73200	3.70400	0
23/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.70800	5.67900	0
23/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.70200	7.67200	0
23/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.63100	0.61300	0
23/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02000	0.02000	0
23/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.16600	0.15900	0
23/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.70300	0.68400	0
23/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.46900	2.44200	0
23/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.42100	4.39200	0
23/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.40500	6.37500	0
23/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.40200	8.37200	0
23/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01400	0.01500	0
23/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.12200	0.11700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.59600	0.57900	0
23/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.32700	2.29900	0
23/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.27300	4.24400	0
23/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.25600	6.22600	0
23/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.25200	8.22200	0
23/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13500	0.13000	0
23/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.37400	2.34700	0
23/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.32200	4.29300	0
23/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.30500	6.27600	0
23/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.30200	8.27200	0
23/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.09700	0.09300	0
23/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.52900	0.51200	0
23/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.23200	2.20500	0
23/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.31300	1.28900	0
23/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.81600	0.79600	0
23/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.44600	1.42100	0
23/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01800	0.01800	0
23/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15000	0.14400	0
23/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.66700	0.64800	0
23/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.42200	2.39400	0
23/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.37200	4.34300	0
23/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.35500	6.32600	0
23/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.35200	8.32200	0
23/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.10900	0.10400	0
23/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.56200	0.54500	0
23/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.93400	0.91300	0
23/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.17500	4.14600	0
23/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.15600	6.12700	0
23/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.15200	8.12200	0
23/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.08600	0.08300	0
23/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.49600	0.48000	0
23/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.18500	2.15800	0
23/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.12600	4.09700	0
23/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.10600	6.07700	0
23/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.10200	8.07200	0
23/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.07600	0.07300	0
23/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.46500	0.44900	0
23/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.13800	2.11100	0
23/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.07700	4.04800	0
23/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.05700	6.02700	0
23/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.05200	8.02200	0
23/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06100	0.05900	0
23/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.40600	0.39200	0
23/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.04400	2.01800	0
23/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.97900	3.95000	0
23/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.95700	5.92800	0
23/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.95200	7.92200	0
23/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.05500	0.05300	0
23/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.37900	0.36600	0
23/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.99700	1.97100	0
23/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.93000	3.90100	0
23/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.90700	5.87800	0
23/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.90200	7.87200	0
23/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.35300	0.34100	0
23/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.04600	0.04400	0
23/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.32900	0.31600	0
23/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.90400	1.87700	0
23/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.83100	3.80200	0
23/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.80800	5.77900	0
23/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.80200	7.77200	0
23/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05000	0.04900	0
23/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.95000	1.92400	0
23/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.88000	3.85100	0
23/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.85800	5.82800	0
23/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.85200	7.82200	0
23/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.27000	1.24600	0
23/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.18400	1.16000	0
23/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.13470	8.16220	673
23/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03000	0.03100	0
23/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06700	0.06800	0
23/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.17200	0.17500	0
23/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.62100	0.63700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.27300	1.29800	0
23/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.19800	2.22600	0
23/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.18900	3.21700	0
23/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.18500	4.21300	0
23/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.40200	0.41200	0
23/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01200	0.01300	0
23/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03000	0.03000	0
23/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06600	0.06700	0
23/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.16800	0.17100	300
23/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.23100	1.25600	0
23/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.14900	2.17600	0
23/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.13900	3.16700	0
23/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.13500	4.16300	0
23/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.02900	0.03000	0
23/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06500	0.06600	0
23/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.16300	0.16700	0
23/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.57500	0.59000	0
23/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.19000	1.21500	0
23/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.09900	2.12700	0
23/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.09000	3.11700	0
23/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.08600	4.11300	0
23/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02900	0.02900	0
23/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06400	0.06500	0
23/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.15900	0.16200	0
23/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.55400	0.56800	0
23/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.14900	1.17400	0
23/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.05000	2.07800	0
23/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.04000	3.06800	0
23/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.03600	4.06300	0
23/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.59800	0.61300	0
23/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02800	0.02900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06200	0.06300	0
23/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.15500	0.15800	0
23/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.53300	0.54600	4,400
23/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.10900	1.13300	0
23/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.00100	2.02800	0
23/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.99100	3.01800	0
23/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.98600	4.01300	0
23/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01100	0.01200	0
23/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02800	0.02800	0
23/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06100	0.06200	0
23/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.15100	0.15400	0
23/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.51400	0.52700	0
23/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.07200	1.09600	0
23/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.95300	1.98100	0
23/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.94100	2.96800	0
23/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.93600	3.96300	0
23/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02700	0.02700	0
23/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06000	0.06100	0
23/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.14700	0.15000	0
23/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.49600	0.50800	0
23/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.03600	1.05900	0
23/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.90500	1.93300	0
23/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.89100	2.91900	0
23/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.88600	3.91400	0
23/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05400	0.05500	0
23/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.13200	0.13500	0
23/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.43100	0.44200	0
23/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.90000	0.92100	0
23/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.71700	1.74500	0
23/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.69300	2.72000	0
23/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.68700	3.71400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02500	0.02600	0
23/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05600	0.05700	0
23/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.13600	0.13800	0
23/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.44600	0.45700	0
23/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.93200	0.95400	0
23/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.76400	1.79100	0
23/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.74200	2.77000	0
23/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.73700	3.76400	0
23/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.38800	0.39800	117
23/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02400	0.02400	0
23/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05300	0.05400	0
23/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.12900	0.13100	0
23/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.41600	0.42700	0
23/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.86800	0.88900	0
23/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.67100	1.69800	0
23/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.64300	2.67100	0
23/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.63700	3.66400	0
23/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.47900	0.49100	0
23/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03100	0.03200	0
23/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07000	0.07100	0
23/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.18100	0.18500	0
23/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.67000	0.68700	0
23/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.35800	1.38400	0
23/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.29700	2.32400	0
23/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.28800	3.31600	0
23/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.28500	4.31300	0
23/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03100	0.03100	0
23/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.06800	0.07000	0
23/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.17600	0.18000	0
23/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.64500	0.66100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.31500	1.34100	0
23/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.24700	2.27500	0
23/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.23900	3.26600	0
23/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.23500	4.26300	0
23/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02600	0.02700	0
23/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05800	0.05900	0
23/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.14300	0.14600	0
23/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.00000	1.02300	0
23/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.85800	1.88500	0
23/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.84200	2.86900	0
23/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.83600	3.86400	0
23/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02600	0.02600	0
23/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05700	0.05800	0
23/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.13900	0.14200	0
23/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.46200	0.47400	0
23/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.96600	0.98800	0
23/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.81100	1.83800	0
23/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.26300	0.26900	0
23/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.21400	0.21800	0
23/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.79200	2.81900	0
23/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.78600	3.81400	0
23/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01900	0.01900	0
23/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04200	0.04300	0
23/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.09800	0.10000	0
23/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.28900	0.29600	0
23/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.08500	5.11200	0
23/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.28000	0.28600	330
23/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.22000	0.22500	0
23/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.58500	1.56300	0
23/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.24500	1.22400	0
23/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.20400	1.18400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.01300	2.98800	0
23/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.95700	4.93100	0
23/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.93400	6.90700	0
23/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.62900	1.60600	0
23/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.32800	1.30700	0
23/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02600	0.02600	0
23/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.18100	0.17600	0
23/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.67700	0.66200	0
23/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.35400	2.33000	0
23/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.27200	4.24600	0
23/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.24100	6.21400	0
23/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.22500	8.19900	0
23/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02300	0.02300	0
23/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.16500	0.16100	0
23/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.30800	2.28400	0
23/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.22300	4.19700	0
23/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.19100	6.16500	0
23/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.17600	8.14900	0
23/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01200	0.01300	0
23/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08000	0.07900	0
23/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.41000	0.39900	0
23/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.94100	1.91800	0
23/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.83300	3.80800	0
23/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.79600	5.76900	0
23/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.77800	7.75100	0
23/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01200	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07300	0.07200	0
23/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.38500	0.37500	0
23/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.89600	1.87300	0
23/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.78500	3.75900	0
23/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.74600	5.72000	0
23/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.72800	7.70200	0
23/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.64400	0.62900	0
23/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03600	0.03600	0
23/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.23300	0.22700	0
23/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.78100	0.76500	0
23/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.49400	2.46900	0
23/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.41800	4.39200	0
23/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.38900	6.36200	0
23/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.37400	8.34800	0
23/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.85300	0.83600	0
23/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.02900	0.02900	0
23/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.19700	0.19200	0
23/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.71100	0.69500	0
23/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.40100	2.37600	0
23/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.32100	4.29500	0
23/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.29000	6.26400	0
23/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.27500	8.24800	0
23/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03200	0.03300	0
23/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.21500	0.20900	0
23/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.74600	0.73000	0
23/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.44700	2.42300	0
23/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.36900	4.34300	0
23/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.33900	6.31300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.32500	8.29800	0
23/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15100	0.14700	0
23/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.61100	0.59600	0
23/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.26200	2.23800	0
23/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.17500	4.14900	0
23/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.14200	6.11500	0
23/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.12600	8.09900	0
23/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01800	0.01900	0
23/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.13700	0.13400	0
23/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.57900	0.56500	0
23/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.21600	2.19200	0
23/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.12600	4.10000	0
23/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.09300	6.06600	0
23/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.07600	8.05000	0
23/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12400	0.12100	0
23/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.54800	0.53400	0
23/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.17000	2.14600	0
23/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.07700	4.05100	0
23/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.04300	6.01700	0
23/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.02700	8.00000	0
23/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.46300	0.45100	0
23/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01500	0.01600	0
23/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11400	0.11200	0
23/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.51900	0.50600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.12400	2.10000	0
23/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.02900	4.00300	0
23/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.99400	5.96700	0
23/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.97700	7.95000	0
23/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01400	0.01500	0
23/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10500	0.10300	0
23/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.49000	0.47800	0
23/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.07800	2.05500	0
23/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.98000	3.95400	0
23/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.94400	5.91800	0
23/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.92700	7.90000	0
23/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.09600	0.09400	0
23/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.03300	2.00900	0
23/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.93100	3.90500	0
23/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.89500	5.86800	0
23/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.87700	7.85100	0
23/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.81700	0.80000	0
23/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.08800	0.08600	0
23/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.43600	0.42500	0
23/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.98700	1.96300	0
23/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.88200	3.85600	0
23/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.84500	5.81900	0
23/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.82800	7.80100	0
23/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	11.93430	12.01450	12,932
23/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.11600	0.14900	0
23/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.93800	1.01700	0
23/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	1.93400	2.01500	0
23/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.07200	0.09300	0
23/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.79100	0.86900	0
23/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.78400	1.86500	0
23/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.08500	0.10900	0
23/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.84000	0.91900	0
23/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.83400	1.91500	0
23/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.78400	2.86500	0
23/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.03800	0.04900	0
23/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.60100	0.67600	0
23/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.58500	1.66500	0
23/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.58400	2.66500	0
23/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.06100	0.07900	0
23/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.74300	0.82100	0
23/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.73400	1.81500	0
23/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.73400	2.81500	0
23/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.05200	0.06700	0
23/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.69500	0.77200	0
23/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.68400	1.76500	0
23/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.68400	2.76500	0
23/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.03200	0.04100	0
23/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.55500	0.62900	0
23/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.53500	1.61500	0
23/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.53400	2.61500	0
23/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00400	0.00600	0
23/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.09900	0.12700	0
23/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.88900	0.96800	0
23/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.88400	1.96500	0
23/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.02700	0.03500	0
23/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.50900	0.58200	0
23/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.48500	1.56500	0
23/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.48400	2.56500	0
23/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.04400	0.05700	0
23/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.64800	0.72400	0
23/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.63500	1.71500	0
23/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.63400	2.71500	0
23/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00700	0.00900	11,630
23/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.16400	0.21000	0
23/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.03700	1.11600	0
23/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.03400	2.11500	0
23/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.01400	0.01800	0
23/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.33800	0.40300	0
23/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.28500	1.36500	0
23/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.28400	2.36500	0
23/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.01100	0.01300	0
23/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.26200	0.32100	0
23/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.18600	1.26500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.18400	2.26500	0
23/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.02000	0.02500	0
23/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.42100	0.49000	0
23/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.38500	1.46500	0
23/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.38400	2.46500	0
23/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.19400	0.24500	0
23/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.08600	1.16600	0
23/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.08400	2.16500	0
23/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.13600	0.17800	0
23/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.98700	1.06700	0
23/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	1.98400	2.06500	0
23/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00900	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.22700	0.28200	0
23/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.13600	1.21600	0
23/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.13400	2.21500	0
23/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
23/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.01200	0.01600	0
23/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.29900	0.36100	0
23/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.23500	1.31500	0
23/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.23400	2.31500	0
23/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.01700	0.02200	0
23/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.37900	0.44600	0
23/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.33500	1.41500	0
23/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.33400	2.41500	0
23/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.02300	0.03000	0
23/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.46500	0.53600	0
23/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.43500	1.51500	0
23/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.43400	2.51500	0
23/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.33400	3.41500	0
23/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.43400	3.51500	0
23/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.38400	3.46500	0
23/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.13400	3.21500	0
23/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.03400	3.11500	0
23/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.18400	3.26500	0
23/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.53400	3.61500	0
23/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.78400	3.86500	0
23/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.73400	3.81500	0
23/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.48400	3.56500	0
23/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.23400	3.31500	0
23/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.08400	3.16500	0
23/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	2.98400	3.06500	0
23/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.83400	2.91500	0
23/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.88400	2.96500	0
23/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.58400	3.66500	0
23/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	3.98400	4.06500	0
23/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	2.93400	3.01500	0
23/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	3.93400	4.01500	0
23/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.08400	4.16500	0
23/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.88400	3.96500	0
23/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.28400	3.36500	0
23/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.71600	6.63600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.71600	8.63600	0
23/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.41600	2.33600	0
23/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.41600	4.33600	0
23/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.41600	6.33600	0
23/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.41600	8.33600	0
23/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.11600	3.03600	0
23/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.11600	5.03600	0
23/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.11600	7.03600	0
23/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.11600	9.03600	0
23/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.21600	3.13600	0
23/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.21600	5.13600	0
23/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.21600	7.13600	0
23/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.21600	9.13600	0
23/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.16600	3.08600	0
23/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.16600	5.08600	0
23/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.16600	7.08600	0
23/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.16600	9.08600	0
23/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	7.01600	6.93600	0
23/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	9.01600	8.93600	0
23/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.91600	6.83600	0
23/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.46600	6.38600	0
23/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.46600	8.38600	0
23/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.76600	6.68600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.76600	8.68600	0
23/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.51600	2.43600	0
23/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.51600	4.43600	0
23/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.51600	6.43600	0
23/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.51600	8.43600	0
23/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.26600	2.18600	0
23/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.26600	4.18600	0
23/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.26600	6.18600	0
23/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.26600	8.18600	0
23/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.81600	8.73600	0
23/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.46600	2.38600	0
23/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.46600	4.38600	0
23/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.81600	6.73600	0
23/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.91600	8.83600	0
23/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.96600	6.88600	0
23/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.96600	8.88600	0
23/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.86600	6.78600	0
23/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.86600	8.78600	0
23/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.61600	6.53600	0
23/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.61600	8.53600	0
23/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.56600	6.48600	0
23/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.56600	8.48600	0
23/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.66600	6.58600	0
23/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.66600	8.58600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.56700	1.48800	0
23/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.03100	0.02200	0
23/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.58900	0.51600	0
23/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.56600	2.48600	0
23/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.56600	3.48600	0
23/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.56600	4.48600	0
23/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.56600	5.48600	0
23/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.04500	0.03200	0
23/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.68300	0.60800	0
23/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.66700	1.58700	0
23/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.66600	2.58600	0
23/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.66600	3.58600	0
23/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.66600	4.58600	0
23/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.66600	5.58600	0
23/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.06500	0.04700	0
23/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.77800	0.70200	0
23/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.76700	1.68700	0
23/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.76600	2.68600	0
23/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.76600	3.68600	0
23/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.76600	4.68600	0
23/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.76600	5.68600	0
23/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.09300	0.06800	0
23/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.87500	0.79800	0
23/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.86700	1.78700	0
23/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.86600	2.78600	0
23/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.86600	3.78600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.86600	4.78600	0
23/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.86600	5.78600	0
23/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.15200	0.11400	0
23/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	1.02200	0.94300	0
23/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	2.01700	1.93700	0
23/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	3.01600	2.93600	0
23/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	4.01600	3.93600	0
23/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	5.01600	4.93600	0
23/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	6.01600	5.93600	0
23/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.11000	0.08100	0
23/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.92400	0.84600	0
23/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.91700	1.83700	0
23/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.91600	2.83600	0
23/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.91600	3.83600	0
23/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.91600	4.83600	0
23/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.91600	5.83600	0
23/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.03700	0.02600	0
23/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.63600	0.56100	0
23/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.61700	1.53800	0
23/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.61600	2.53600	0
23/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.61600	3.53600	0
23/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.61600	4.53600	0
23/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.61600	5.53600	0
23/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.07800	0.05700	0
23/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.82700	0.74900	0
23/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.81700	1.73700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.81600	2.73600	0
23/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.81600	3.73600	0
23/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.81600	4.73600	0
23/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.81600	5.73600	0
23/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.05400	0.03900	0
23/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.73000	0.65400	0
23/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.71700	1.63700	0
23/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.71600	2.63600	0
23/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.71600	3.63600	0
23/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.71600	4.63600	0
23/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.71600	5.63600	0
23/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.13000	0.09600	0
23/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.97300	0.89500	0
23/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.96700	1.88700	0
23/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.96600	2.88600	0
23/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.96600	3.88600	0
23/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.96600	4.88600	0
23/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.96600	5.88600	0
23/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.11600	2.03700	0
23/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.01400	0.01000	0
23/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.41000	0.34300	0
23/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.36800	1.28900	0
23/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.36600	2.28600	0
23/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.36600	3.28600	0
23/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.36600	4.28600	0
23/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.36600	5.28600	0
23/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.36600	7.28600	0
23/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.36600	9.28600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.02500	0.01800	0
23/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.54300	0.47100	0
23/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.51800	1.43800	0
23/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.51600	3.43600	0
23/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.51600	5.43600	0
23/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.51600	7.43600	0
23/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.51600	9.43600	0
23/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.61600	7.53600	0
23/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.61600	9.53600	0
23/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.66600	7.58600	0
23/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.66600	9.58600	0
23/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.81600	7.73600	0
23/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.81600	9.73600	0
23/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.91600	7.83600	0
23/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.91600	9.83600	0
23/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.96600	7.88600	0
23/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.96600	9.88600	0
23/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	8.01600	7.93600	0
23/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	10.01600	9.93600	0
23/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.21500	0.16300	0
23/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.12000	1.04200	0
23/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.11600	4.03600	0
23/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.11600	6.03600	0
23/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.11600	8.03600	0
23/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.11600	10.03600	0
23/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.86600	7.78600	0
23/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.86600	9.78600	0
23/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.71600	7.63600	0
23/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.71600	9.63600	0
23/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.02100	0.01500	0
23/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.49800	0.42700	0
23/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.46800	1.38800	0
23/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.46600	3.38600	0
23/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.46600	5.38600	0
23/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.46600	7.38600	0
23/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.46600	9.38600	0
23/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.01100	0.00800	0
23/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.36800	0.30300	0
23/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.31900	1.23900	0
23/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.31600	3.23600	0
23/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.31600	5.23600	0
23/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.31600	7.23600	0
23/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.31600	9.23600	0
23/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.00900	0.00700	0
23/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.32700	0.26500	0
23/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.26900	1.19000	0
23/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.26600	3.18600	0
23/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.26600	5.18600	0
23/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.26600	7.18600	0
23/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.26600	9.18600	0
23/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.01700	0.01200	0
23/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.45400	0.38500	0
23/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.41800	1.33800	0
23/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.41600	3.33600	0
23/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.41600	5.33600	0
23/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.41600	7.33600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.41600	9.33600	0
23/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.56600	7.48600	0
23/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.56600	9.48600	0
23/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.25100	0.19500	0
23/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.17000	1.09100	0
23/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.16600	2.08600	0
23/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.16600	4.08600	0
23/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.16600	6.08600	0
23/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.16600	8.08600	0
23/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.16600	10.08600	0
23/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00700	0.00500	0
23/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.28800	0.22900	0
23/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.21900	1.14000	0
23/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.21600	2.13600	0
23/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.21600	4.13600	0
23/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.21600	6.13600	0
23/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.21600	8.13600	0
23/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.21600	10.13600	0
23/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.18200	0.13500	0
23/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.07100	0.99200	0
23/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	2.06600	1.98700	0
23/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	4.06600	3.98600	0
23/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	6.06600	5.98600	0
23/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	8.06600	7.98600	0
23/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	10.06600	9.98600	0
23/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.13490	12.21560	13,757
23/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.01800	0.01800	0
23/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.10900	0.11300	0
23/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.25900	0.27300	0
23/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.56100	1.63700	0
23/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.54100	2.62100	0
23/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.29800	0.31500	8,032
23/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.81500	0.87100	0
23/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.70500	1.78300	0
23/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.69000	2.77000	0
23/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.36200	0.38400	0
23/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.96900	1.03200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.89900	1.97800	0
23/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.93000	0.99000	0
23/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.85100	1.92900	0
23/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.07000	0.07300	0
23/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.15100	0.15700	0
23/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.38000	0.40400	0
23/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.01000	1.07400	0
23/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.94800	2.02700	0
23/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.01700	0.01700	0
23/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.58200	0.62400	0
23/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.37200	1.44600	0
23/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.34200	2.42200	0
23/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.10500	0.10900	0
23/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.67600	0.72400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.51400	1.58900	0
23/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.03200	0.03300	0
23/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.11300	0.11800	0
23/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.27100	0.28600	0
23/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.74400	0.79500	0
23/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.60900	1.68600	0
23/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.59000	2.67000	0
23/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.06700	0.07000	0
23/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02000	0.02000	0
23/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.42200	0.45300	0
23/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.09600	1.16500	0
23/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.17900	0.18800	0
23/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.47200	0.50600	0
23/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.18700	1.25800	0
23/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.14500	2.22400	0
23/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.02800	0.02800	0
23/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.10100	0.10500	0
23/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.23500	0.24800	0
23/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.64400	0.69000	0
23/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.46600	1.54100	0
23/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.44200	2.52100	0
23/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.55300	0.59300	0
23/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.32500	1.39800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.29300	2.37300	0
23/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00800	0.00700	0
23/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.15700	0.16400	0
23/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.39900	0.42800	0
23/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.99700	2.07600	0
23/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.07900	0.08100	0
23/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.17200	0.18000	0
23/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.44700	0.47900	28
23/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.14100	1.21100	0
23/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.09600	2.17500	0
23/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00900	0.00900	0
23/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.02200	0.02300	0
23/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.18700	0.19600	0
23/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.49800	0.53400	0
23/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.23300	1.30400	0
23/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.19400	2.27400	0
23/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.19600	0.20600	0
23/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.52500	0.56300	0
23/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.24400	2.32300	0
23/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.02700	0.02700	0
23/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.22500	0.23600	0
23/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.61300	0.65600	0
23/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.41900	1.49400	0
23/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.39200	2.47200	0
23/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.09700	0.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.03300	0.03400	0
23/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.12300	0.12800	0
23/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.01700	0.01700	0
23/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.04200	0.04300	0
23/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.14500	0.15100	0
23/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.89100	0.94900	0
23/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.80200	1.88000	0
23/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.78900	2.86900	0
23/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.05800	0.06000	8,032
23/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.85300	0.91000	0
23/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.75400	1.83100	0
23/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00900	0.00900	0
23/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02100	0.02200	0
23/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.05300	0.05500	0
23/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.11800	0.12300	0
23/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.28400	0.30000	0
23/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.77900	0.83300	0
23/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.65700	1.73400	0
23/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.64000	2.72000	0
23/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.02300	0.02400	0
23/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.08700	0.09000	0
23/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.31300	0.33100	0
23/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.27900	1.35100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.73900	2.81900	0
23/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.23500	4.31600	0
23/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.08100	0.08400	0
23/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.01900	0.01900	0
23/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.07400	0.07600	0
23/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.24700	0.26000	0
23/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.05100	1.11900	0
23/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.49100	2.57100	0
23/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.98600	4.06600	0
23/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.04800	0.05000	0
23/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.16400	0.17200	0
23/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.71000	0.75900	0
23/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.04600	2.12500	0
23/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.53600	3.61700	0
23/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.02500	0.02600	0
23/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.06400	0.06700	0
23/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.09400	0.09700	0
23/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.13900	0.14400	0
23/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.21500	0.22600	0
23/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.34500	0.36600	0
23/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.07600	0.07900	0
23/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.09000	0.09400	0
23/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.13300	0.13900	0
23/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.20500	0.21500	0
23/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.32900	0.34800	0
23/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.08400	0.08700	0
23/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00300	0.00300	11,194
23/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.12800	0.13300	11,194
23/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.06100	0.06300	0
23/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.04000	0.04100	0
23/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.33700	3.41700	0
23/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.04400	0.04500	0
23/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.43700	3.51700	0
23/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.38700	3.46700	0
23/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.13800	3.21800	0
23/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03000	0.03100	0
23/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.03800	3.11800	0
23/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.08800	3.16800	0
23/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.02900	0.03000	0
23/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.98800	3.06800	0
23/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.18700	3.26800	0
23/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.03500	0.03600	0
23/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.83900	2.91900	0
23/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.88900	2.96900	0
23/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.05000	0.05200	0
23/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.58600	3.66700	0
23/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.93800	3.01800	0
23/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.93600	4.01600	0
23/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.08600	4.16600	0
23/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.88600	3.96600	0
23/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.03800	0.03900	0
23/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.28700	3.36700	0
23/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.04600	0.04800	0
23/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.48700	3.56700	0
23/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.78600	3.86700	0
23/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.73600	3.81700	0
23/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.03600	0.03700	0
23/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.23700	3.31800	0
23/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.36600	7.28500	0
23/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.36500	9.28400	0
23/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.80100	2.72100	0
23/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.76600	6.68500	0
23/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.76500	8.68400	0
23/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.26500	8.18400	0
23/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.56100	2.48200	0
23/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.51500	8.43400	0
23/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.75300	2.67300	0
23/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.72100	4.64000	0
23/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.71600	6.63500	0
23/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.71500	8.63400	0
23/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.46500	2.38600	0
23/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.41500	8.33400	0
23/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.11600	7.03500	0
23/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.11500	9.03400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.21600	7.13500	0
23/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.21500	9.13400	0
23/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.16600	7.08500	0
23/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.16500	9.08400	0
23/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.85000	2.77000	0
23/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.82100	4.74000	0
23/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.81600	6.73500	0
23/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.81500	8.73400	0
23/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.06500	8.98400	0
23/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.06600	6.98500	0
23/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.04400	2.96400	0
23/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.01600	6.93500	0
23/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.01500	8.93400	0
23/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.91600	6.83500	0
23/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.91500	8.83400	0
23/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.99500	2.91500	0
23/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.97000	4.88900	0
23/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.96500	8.88400	0
23/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.86600	6.78500	0
23/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.86500	8.78400	0
23/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.61600	6.53500	0
23/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.61500	8.53400	0
23/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.60900	2.52900	0
23/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.57200	4.49100	0
23/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.56600	6.48500	0
23/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.56500	8.48400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.70500	2.62500	0
23/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.67100	4.59000	0
23/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.66600	6.58500	0
23/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.66500	8.58400	0
23/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.27600	2.19700	0
23/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.39300	1.31700	0
23/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.36800	5.28700	0
23/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.89900	1.82100	0
23/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.54400	0.48200	0
23/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.92000	0.84900	0
23/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.34800	1.27300	0
23/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.80500	1.72800	0
23/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.23900	3.15900	0
23/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.22500	4.14400	0
23/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.21900	5.13800	0
23/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.21700	6.13600	0
23/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.04100	1.96300	0
23/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.51000	0.45000	0
23/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.88000	0.81000	0
23/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.30400	1.22800	0
23/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.75900	1.68100	0
23/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.22900	2.15100	0
23/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.19000	3.11000	0
23/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.17600	4.09500	0
23/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.16900	5.08800	0
23/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.16700	6.08600	0
23/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.00900	0
23/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.17500	0.14300	0
23/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.12900	1.05600	0
23/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.51300	2.43400	0
23/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.97800	3.89700	0
23/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.46800	5.38700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.96600	6.88500	0
23/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.46500	8.38400	0
23/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.06600	0.05300	0
23/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.76200	0.69400	0
23/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.08900	2.01000	0
23/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.53400	3.45300	0
23/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.02000	4.93900	0
23/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.51600	6.43500	0
23/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.01600	7.93500	0
23/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.94600	1.86800	0
23/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.04400	0.03500	0
23/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.57800	0.51500	0
23/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.85200	1.77400	0
23/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.28800	3.20800	0
23/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.77100	4.69000	0
23/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.26600	6.18500	0
23/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.76600	7.68500	0
23/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02200	0.01800	0
23/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.14400	0.11700	0
23/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.64900	0.58400	0
23/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.48300	1.40700	0
23/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.41800	2.33900	0
23/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.38600	3.30600	0
23/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.37400	4.29300	0
23/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01900	0.01500	0
23/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.11800	0.09400	0
23/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.32300	2.24400	0
23/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.27500	4.19400	0
23/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.26900	5.18800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01700	0.01400	0
23/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.10600	0.08300	0
23/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.41800	5.33700	0
23/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.26000	1.18500	0
23/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.65700	2.57700	0
23/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.63200	3.55100	0
23/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.62200	4.54100	0
23/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.61800	5.53700	0
23/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.43800	1.36200	0
23/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.89800	2.81800	0
23/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.87900	3.79800	0
23/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.87000	4.78900	0
23/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.86700	5.78600	0
23/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.71200	1.63500	0
23/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00700	0.00600	0
23/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03400	0.02800	0
23/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.22800	0.19000	0
23/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.84000	0.77000	0
23/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.14200	3.06100	0
23/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.12600	4.04500	0
23/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.11900	5.03800	0
23/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.11700	6.03600	0
23/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00900	0.00700	0
23/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.29000	0.24700	0
23/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.96100	0.89000	0
23/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00900	0.00800	0
23/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04800	0.03800	0
23/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.31300	0.26800	0
23/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.00200	0.93000	0
23/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.33700	3.25700	0
23/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.32400	4.24300	0
23/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.31800	5.23700	0
23/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.31600	6.23500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01100	0.00900	0
23/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05600	0.04500	0
23/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.36200	0.31300	0
23/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.08700	1.01400	0
23/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.99400	1.91500	0
23/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.43500	3.35500	0
23/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.42300	4.34200	0
23/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.41600	6.33500	0
23/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01000	0
23/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.41400	0.36200	0
23/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.17200	1.09800	0
23/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.52300	4.44100	0
23/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.51800	5.43700	0
23/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00800	0.00700	0
23/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04000	0.03200	0
23/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.26800	0.22700	0
23/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00700	0.00500	0
23/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.03100	0.02500	0
23/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.20900	0.17400	0
23/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.80000	0.73200	0
23/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.66600	1.58900	0
23/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.09300	3.01200	0
23/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.07700	3.99600	0
23/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.06900	4.98800	0
23/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.06700	5.98600	0
23/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01000	0.00800	0
23/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.05200	0.04200	0
23/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.33700	0.29000	0
23/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.04400	0.97200	0
23/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.36600	6.28500	0
23/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.06100	0.04900	0
23/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.38700	0.33700	0
23/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.48500	3.40400	0
23/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.47300	4.39200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.46600	6.38500	0
23/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.18200	2.10400	0
23/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02400	0.02000	0
23/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.15900	0.12900	0
23/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.68600	0.62000	0
23/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.52800	1.45200	0
23/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.94700	2.86700	0
23/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.92800	3.84700	0
23/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.92000	4.83900	0
23/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.91700	5.83600	0
23/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.41600	7.33500	0
23/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.41500	9.33400	0
23/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02900	0.02300	0
23/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.19100	0.15800	0
23/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.62000	1.54300	0
23/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.51600	7.43500	0
23/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.51500	9.43400	0
23/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.61600	7.53500	0
23/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.61500	9.53400	0
23/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00700	0.00600	0
23/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03700	0.03000	0
23/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.24700	0.20800	0
23/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.68200	3.60100	0
23/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.66700	5.58600	0
23/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.66600	7.58500	0
23/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.66500	9.58400	0
23/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.83000	3.74900	0
23/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.81700	5.73600	0
23/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.81600	7.73500	0
23/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.81500	9.73400	0
23/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.86600	7.78500	0
23/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.86500	9.78400	0
23/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.02700	3.94600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.01700	5.93600	0
23/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.01500	9.93400	0
23/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01100	0
23/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.07500	0.05800	0
23/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.44500	0.38800	0
23/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.21600	1.14100	0
23/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.13500	2.05700	0
23/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.06600	7.98500	0
23/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.06500	9.98400	0
23/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01600	0.01300	0
23/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.09500	0.07400	0
23/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.16500	8.08400	0
23/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.16500	10.08400	0
23/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01400	0.01200	0
23/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.08400	0.06600	0
23/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.47700	0.41800	0
23/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.11600	8.03500	0
23/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.11500	10.03400	0
23/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.96700	5.88600	0
23/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.96600	7.88500	0
23/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.96500	9.88400	0
23/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.78000	3.69900	0
23/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.76700	5.68600	0
23/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.76500	9.68400	0
23/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02000	0.01700	0
23/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.13000	0.10500	0
23/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.61300	0.54900	0
23/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.31600	7.23500	0
23/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.31500	9.23400	0
23/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.26600	7.18500	0
23/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.26500	9.18400	0
23/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02600	0.02100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.72400	0.65700	0
23/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.57400	1.49700	0
23/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.46600	7.38500	0
23/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.46500	9.38400	0
23/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.58300	3.50200	0
23/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.56800	5.48700	0
23/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.56600	7.48500	0
23/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.56500	9.48400	0
23/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.73100	3.65000	0
23/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.71700	5.63600	0
23/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.71600	7.63500	0
23/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.71500	9.63400	0
23/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.21500	8.13400	0
23/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.21500	10.13400	0
23/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.91600	7.83500	0
23/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.91500	9.83400	0
23/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.33820	12.41570	1,294
23/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.45500	0.49100	0
23/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.43700	0.47100	0
23/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.47400	0.51100	0
23/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.81600	0.77500	0
23/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.87900	0.83500	0
23/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.84700	0.80500	0
23/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08530	0.08500	1,364
23/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00547	0.00518	0
23/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01531	0.01501	0
23/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00050	0.00050	0
23/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00520	0.00550	0
23/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
23/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00017	0.00018	0
23/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08680	0.08660	0
23/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00817	0.00803	0
23/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00342	0.00336	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01694	0.01672	0
23/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00014	0.00012	0
23/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00662	0.00676	0
23/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00137	0.00143	0
23/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.48230	10.55870	21,776
23/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.06700	0.09000	0
23/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.83500	0.91100	0
23/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.83200	1.90900	0
23/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.83200	2.90900	0
23/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
23/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.09700	0.12900	0
23/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.93400	1.01000	0
23/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.93200	2.00900	0
23/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.93200	3.00900	0
23/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.17500	0.22600	0
23/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.08300	1.15900	0
23/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.08200	2.15900	0
23/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.08200	3.15900	0
23/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.14400	0.19100	0
23/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.03300	1.10900	0
23/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.03200	2.10900	0
23/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.03200	3.10900	0
23/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.08100	0.10800	0
23/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.88400	0.96000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.88200	1.95900	0
23/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.88200	2.95900	0
23/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.20800	0.26300	0
23/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.13300	1.20900	0
23/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.13200	2.20900	0
23/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.13200	3.20900	0
23/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00300	0.00400	10
23/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.11600	0.15900	0
23/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.98400	1.05900	0
23/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	1.98200	2.05900	0
23/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	2.98200	3.05900	0
23/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.05500	0.07500	0
23/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.78600	0.86100	0
23/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.78200	1.85900	0
23/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.78200	2.85900	0
23/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.04600	0.06200	0
23/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.73700	0.81200	0
23/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.73200	1.80900	0
23/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.73200	2.80900	0
23/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.02100	0.02900	0
23/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.54500	0.61700	0
23/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.53200	1.60900	0
23/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.53200	2.60900	0
23/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.01700	0.02400	13,651
23/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.49800	0.57000	0
23/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.48200	1.55900	0
23/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.48200	2.55900	0
23/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.03100	0.04300	0
23/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.64000	0.71400	0
23/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.63200	1.70900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.63200	2.70900	0
23/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.03700	0.05200	0
23/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.68800	0.76300	0
23/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.68200	1.75900	0
23/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.68200	2.75900	0
23/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.02500	0.03500	0
23/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.59200	0.66500	0
23/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.58200	1.65900	0
23/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.58200	2.65900	0
23/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.01000	0.01300	0
23/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.36400	0.43100	0
23/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.33200	1.40900	0
23/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.33200	2.40900	0
23/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.01400	0.02000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.45200	0.52300	0
23/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.43200	1.50900	0
23/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.43200	2.50900	0
23/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.01200	0.01600	0
23/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.40800	0.47600	0
23/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.38200	1.45900	0
23/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.38200	2.45900	0
23/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00800	0.01100	0
23/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.32200	0.38700	0
23/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.28200	1.35900	0
23/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.28200	2.35900	0
23/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00700	0.00900	2,700
23/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.28200	0.34400	0
23/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.23300	1.30900	0
23/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.23200	2.30900	0
23/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.33200	3.40900	0
23/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00600	0.00800	0
23/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.28200	3.35900	0
23/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.38200	3.45900	0
23/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.24400	0.30300	0
23/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.18300	1.25900	0
23/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.18200	2.25900	0
23/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.18200	3.25900	0
23/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.23200	3.30900	0
23/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.61800	8.54100	0
23/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.76800	6.69100	0
23/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.76800	8.69100	0
23/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.06200	0.04400	0
23/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.71800	6.64100	0
23/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.71800	8.64100	0
23/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.61800	6.54100	0
23/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.82400	0.74900	0
23/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.81800	2.74100	0
23/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.81800	4.74100	0
23/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.81800	6.74100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.81800	8.74100	0
23/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.66800	6.59100	0
23/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.66800	8.59100	0
23/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.61800	1.54200	0
23/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.05000	0.03500	0
23/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.77500	0.70000	0
23/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.76800	1.69100	0
23/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.76800	2.69100	0
23/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.76800	3.69100	0
23/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.76800	4.69100	0
23/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.76800	5.69100	0
23/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.04000	0.02800	0
23/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.72600	0.65200	0
23/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.71800	1.64100	0
23/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.71800	2.64100	0
23/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.71800	3.64100	0
23/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.71800	4.64100	0
23/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.71800	5.64100	0
23/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.02600	0.01700	0
23/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.63000	0.55700	0
23/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.61800	2.54100	0
23/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.61800	3.54100	0
23/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.61800	4.54100	0
23/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.61800	5.54100	0
23/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.02000	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.58200	0.51100	0
23/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.56800	1.49200	0
23/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.56800	2.49100	0
23/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.56800	3.49100	0
23/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.56800	4.49100	0
23/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.56800	5.49100	0
23/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.03200	0.02200	0
23/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.67800	0.60400	0
23/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.66800	1.59100	0
23/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.66800	2.59100	0
23/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.66800	3.59100	0
23/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.66800	4.59100	0
23/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.66800	5.59100	0
23/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.01000	0.00600	0
23/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.44300	0.37600	0
23/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.41900	1.34200	0
23/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.41800	2.34100	0
23/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.41800	3.34100	0
23/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.41800	4.34100	0
23/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.41800	5.34100	0
23/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00600	0.00400	0
23/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.35500	0.29300	0
23/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.31900	1.24200	0
23/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.31800	2.24100	0
23/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.31800	3.24100	0
23/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.31800	4.24100	0
23/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.31800	5.24100	0
23/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00800	0.00500	0
23/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.39900	0.33400	0
23/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.36900	1.29200	0
23/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.36800	2.29100	0
23/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.36800	3.29100	0
23/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.36800	4.29100	0
23/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.36800	5.29100	0
23/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01600	0.01100	0
23/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.53500	0.46500	0
23/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.51900	1.44200	0
23/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.51800	2.44100	0
23/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.51800	3.44100	0
23/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.51800	4.44100	0
23/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.51800	5.44100	0
23/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.01300	0.00800	0
23/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.48900	0.42000	0
23/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.46900	1.39200	0
23/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.46800	2.39100	0
23/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.46800	3.39100	0
23/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.46800	4.39100	0
23/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.46800	5.39100	0
23/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00500	0.00300	0
23/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.31400	0.25300	0
23/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.26900	1.19300	0
23/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.26800	2.19100	0
23/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.26800	3.19100	0
23/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.26800	4.19100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.26800	5.19100	0
23/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00400	0.00200	0
23/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.27300	0.21600	0
23/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.21900	1.14300	0
23/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.21800	2.14100	0
23/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.21800	3.14100	0
23/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.21800	4.14100	0
23/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.21800	5.14100	0
23/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00200	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.13400	0.10000	0
23/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.02100	0.94500	0
23/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	2.01800	1.94100	0
23/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	3.01800	2.94100	0
23/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	4.01800	3.94100	0
23/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	5.01800	4.94100	0
23/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.07600	0.05400	0
23/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.87300	0.79700	0
23/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.86800	1.79100	0
23/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.86800	2.79100	0
23/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.86800	3.79100	0
23/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.86800	4.79100	0
23/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.86800	6.79100	0
23/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.86800	8.79100	0
23/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	7.01800	6.94100	0
23/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	9.01800	8.94100	0
23/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.19900	0.14900	0
23/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.12000	1.04400	0
23/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.11800	3.04100	0
23/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.11800	5.04100	0
23/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.11800	7.04100	0
23/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.11800	9.04100	0
23/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.21800	7.14100	0
23/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.21800	9.14100	0
23/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.36800	7.29100	0
23/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.36800	9.29100	0
23/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.46800	7.39100	0
23/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.46800	9.39100	0
23/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.61800	7.54100	0
23/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.61800	9.54100	0
23/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.56800	7.49100	0
23/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.56800	9.49100	0
23/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.31800	7.24100	0
23/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.31800	9.24100	0
23/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.11200	0.08200	0
23/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.97100	0.89500	0
23/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.96800	2.89100	0
23/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.96800	4.89100	0
23/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.96800	6.89100	0
23/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.96800	8.89100	0
23/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.09300	0.06700	0
23/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.92200	0.84600	0
23/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.91800	2.84100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.91800	4.84100	0
23/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.91800	6.84100	0
23/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.91800	8.84100	0
23/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.16500	0.12000	0
23/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.07000	0.99400	0
23/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.06800	2.99100	0
23/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.06800	4.99100	0
23/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.06800	6.99100	0
23/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.06800	8.99100	0
23/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.11800	2.04100	0
23/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.26800	7.19100	0
23/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.26800	9.19100	0
23/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.51800	7.44100	0
23/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.51800	9.44100	0
23/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.41800	7.34100	0
23/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.41800	9.34100	0
23/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.23500	0.18100	0
23/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.17000	1.09300	0
23/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.16800	3.09100	0
23/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.16800	5.09100	0
23/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.16800	7.09100	0
23/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.16800	9.09100	0
23/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.66360	10.74080	13,308
23/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.06500	0.07400	0
23/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.08000	0.09100	0
23/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.07200	0.08200	0
23/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01600	0.01900	0
23/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.15500	0.17500	25
23/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.53100	0.58600	20
23/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.37800	1.45500	0
23/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.36600	2.44300	0
23/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.36400	3.44100	0
23/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01000	0.01300	0
23/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.11000	0.12500	0
23/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.36200	0.40800	0
23/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.08800	1.16400	0
23/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.06800	2.14500	0
23/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.06400	3.14100	0
23/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00900	0.01100	0
23/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.09900	0.11200	0
23/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.31900	0.35800	0
23/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.99500	1.06800	0
23/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.96900	2.04600	0
23/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.96500	3.04200	0
23/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01500	0.01800	0
23/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.14600	0.16500	0
23/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.50000	0.55300	0
23/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.32900	1.40600	0
23/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.31700	2.39400	0
23/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.31400	3.39100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01400	0.01700	0
23/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.13800	0.15600	0
23/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.47000	0.52200	0
23/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.28100	1.35700	0
23/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.26700	2.34400	0
23/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.26400	3.34100	0
23/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01100	0.01300	0
23/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.11600	0.13200	0
23/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.38700	0.43400	0
23/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.13600	1.21200	0
23/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.11800	2.19500	0
23/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.11400	3.19100	0
23/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01300	0.01600	0
23/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.13000	0.14700	0
23/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.44100	0.49100	0
23/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.23200	1.30900	0
23/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.21700	2.29400	0
23/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.21400	3.29100	0
23/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01200	0.01400	0
23/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.12300	0.13900	0
23/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.41400	0.46200	0
23/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.18400	1.26000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.16700	2.24400	0
23/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.16400	3.24100	0
23/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00700	0.00900	0
23/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.08400	0.09500	0
23/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.26500	0.29700	29
23/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.86600	0.93300	0
23/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.82000	1.89700	0
23/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.81500	2.89200	0
23/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.08900	0.10000	0
23/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.28200	0.31600	0
23/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.90800	0.97700	0
23/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.87000	1.94700	0
23/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.86500	2.94200	0
23/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.25000	0.28000	0
23/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.82400	0.89100	0
23/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.77100	1.84800	0
23/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.76500	2.84200	0
23/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00600	0.00800	0
23/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.07600	0.08600	0
23/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.23500	0.26400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.78400	0.84900	0
23/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.72200	1.79800	0
23/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.71500	2.79200	0
23/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09400	0.10600	0
23/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.30000	0.33500	0
23/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.95100	1.02100	0
23/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.91900	1.99600	0
23/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.52500	1.60100	0
23/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.51600	2.59300	0
23/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.91500	2.99200	0
23/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.22100	0.24800	0
23/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.74400	0.80800	0
23/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.67200	1.74900	0
23/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.66500	2.74200	0
23/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06200	0.07100	0
23/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.18500	0.20800	0
23/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.63200	0.69200	0
23/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.11800	0.10100	0
23/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.67100	0.61700	0
23/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.54800	1.48000	0
23/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.49100	3.41500	0
23/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.48700	5.41000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.48600	7.40900	0
23/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.48600	9.40900	0
23/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.08000	0.06700	0
23/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.55700	0.50700	0
23/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.34200	3.26600	0
23/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.33700	5.26000	0
23/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.33600	7.25900	0
23/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.33600	9.25900	0
23/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01100	0.01000	0
23/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03700	0.03000	0
23/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.38600	0.34400	0
23/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.18000	1.11500	0
23/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.09400	3.01900	0
23/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.08700	5.01000	0
23/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.08600	7.00900	0
23/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.08600	9.00900	0
23/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00800	0.00700	0
23/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.07000	0.05800	0
23/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.52100	0.47300	0
23/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.36200	1.29500	0
23/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.29200	3.21700	0
23/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.28700	5.21000	0
23/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.28600	7.20900	0
23/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.28600	9.20900	0
23/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.06000	0.05000	0
23/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.48600	0.43900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.24300	3.16700	0
23/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.23700	5.16000	0
23/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.23600	7.15900	0
23/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.23600	9.15900	0
23/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04400	0.03600	0
23/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.41800	0.37500	0
23/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.22500	1.15900	0
23/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.14400	3.06800	0
23/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.13700	5.06000	0
23/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.13600	7.05900	0
23/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.13600	9.05900	0
23/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.05200	0.04200	0
23/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.45100	0.40600	0
23/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.27000	1.20400	0
23/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.19300	3.11800	0
23/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.18700	5.11000	0
23/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.18600	7.10900	0
23/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.18600	9.10900	0
23/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.02000	0.01900	0
23/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.25000	0.22100	0
23/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.95900	0.89800	0
23/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.84800	2.77300	0
23/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.83700	4.76000	0
23/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.83600	6.75900	0
23/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.83600	8.75900	0
23/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.01800	0.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.22700	0.20000	0
23/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.91600	0.85600	0
23/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.79900	2.72500	0
23/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.78700	4.71000	0
23/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.78600	6.70900	0
23/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.78600	8.70900	0
23/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02200	0.02100	0
23/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.27300	0.24300	0
23/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.00200	0.94100	0
23/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.89700	2.82200	0
23/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.88700	4.81000	0
23/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.88600	6.80900	0
23/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.88600	8.80900	0
23/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.01700	0.01600	0
23/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.20600	0.18100	0
23/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.87400	0.81500	0
23/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.75000	2.67600	0
23/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.73700	4.66000	0
23/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.73600	6.65900	0
23/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.73600	8.65900	0
23/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.18600	0.16200	0
23/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.83200	0.77400	0
23/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.70100	2.62700	0
23/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.68700	4.61000	0
23/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.68600	6.60900	0
23/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.68600	8.60900	0
23/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.03100	0.02700	0
23/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.35500	0.31700	0
23/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.13500	1.07100	0
23/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.04500	2.97000	0
23/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.03700	4.96000	0
23/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.03600	6.95900	0
23/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.03600	8.95900	0
23/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02400	0.02300	0
23/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.29800	0.26700	0
23/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.04600	0.98400	0
23/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.94600	2.87200	0
23/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.93700	4.86000	0
23/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.93600	6.85900	0
23/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.93600	8.85900	0
23/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.16700	0.14500	271
23/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.79100	0.73400	0
23/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.65200	2.57800	0
23/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.63700	4.56000	0
23/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.63600	6.55900	0
23/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.63600	8.55900	0
23/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.40800	1.34100	0
23/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.31600	1.25000	0
23/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.50100	1.43300	0
23/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.84350	10.91860	525
23/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.25800	0.27900	0
23/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.07900	1.02500	0
23/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.02360	11.09480	158
23/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01000	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.02700	0.03100	0
23/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06000	0.06600	0
23/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.12700	0.13800	0
23/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.31300	0.33300	0
23/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.54800	0.58000	0
23/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.04500	1.09300	0
23/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.86500	1.93000	0
23/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.83800	2.90900	0
23/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.33800	0.36000	0
23/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01000	0.01200	0
23/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.02700	0.03000	0
23/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.05900	0.06500	0
23/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.12500	0.13500	0
23/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.30500	0.32500	0
23/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.53200	0.56300	0
23/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.01200	1.06000	0
23/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.81900	1.88400	0
23/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.78900	2.85900	0
23/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00600	0.00800	0
23/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02000	0.02300	0
23/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.04700	0.05200	0
23/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.09800	0.10600	0
23/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.22000	0.23500	0
23/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.35700	0.37900	0
23/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.64100	0.67900	0
23/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.22100	1.27900	0
23/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.10000	2.17000	0
23/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02100	0.02400	0
23/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.04800	0.05300	0
23/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.10100	0.10900	0
23/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.23000	0.24600	0
23/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.08500	3.15600	0
23/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.06600	0.07300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.14100	0.15200	0
23/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.14400	0.15500	0
23/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.36600	0.38900	0
23/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.66300	0.70100	0
23/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.26100	1.31900	0
23/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.14900	2.21900	0
23/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.13500	3.20500	0
23/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01100	0.01400	0
23/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03000	0.03400	0
23/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02400	0.02700	0
23/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05300	0.05900	0
23/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.11200	0.12100	0
23/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.26300	0.28100	0
23/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.44600	0.47300	0
23/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.83500	0.87800	0
23/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.55200	1.61400	0
23/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.49300	2.56300	0
23/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01200	0.01400	0
23/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03200	0.03600	0
23/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.06800	0.07500	0
23/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.14700	0.15900	0
23/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.18400	3.25500	0
23/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01200	0.01400	0
23/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03100	0.03500	0
23/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.06700	0.07400	0
23/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.37700	0.40000	0
23/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.68500	0.72400	0
23/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.30100	1.35900	0
23/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.19800	2.26800	0
23/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01100	0.01300	0
23/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03000	0.03400	0
23/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.06500	0.07100	0
23/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.13800	0.14900	0
23/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.34700	0.36900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.62000	0.65700	0
23/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.18200	1.23900	0
23/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.05100	2.12100	0
23/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.03600	3.10700	0
23/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01000	0.01300	0
23/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.02800	0.03200	0
23/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06200	0.06900	0
23/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.13300	0.14300	0
23/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.32900	0.35100	0
23/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.58300	0.61600	0
23/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.11200	1.16200	0
23/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.95700	2.02300	0
23/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.93700	3.00800	0
23/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00900	0.01100	0
23/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02500	0.02900	0
23/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.05600	0.06200	0
23/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.11800	0.12800	0
23/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.28300	0.30200	0
23/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.48700	0.51600	0
23/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.92000	0.96500	0
23/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.68300	1.74700	0
23/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.64100	2.71100	0
23/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.53400	9.46500	0
23/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01700	0.01600	0
23/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.05900	0.05200	0
23/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.29600	0.27000	0
23/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.86300	0.82100	0
23/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.65900	1.60700	0
23/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.49400	3.43300	0
23/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.43200	5.36700	0
23/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.40100	7.33400	0
23/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.38500	9.31600	0
23/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03300	0.02800	0
23/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.18800	0.16700	0
23/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.65900	0.62100	0
23/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.40500	1.35600	0
23/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.20900	3.14800	0
23/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.13800	5.07400	0
23/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.10400	7.03700	0
23/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.08600	9.01800	0
23/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.02700	0.02600	0
23/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.15800	0.14400	0
23/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.59600	0.56200	0
23/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.32300	1.27400	0
23/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.11400	3.05400	0
23/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.04100	4.97600	0
23/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.00600	6.93900	0
23/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.98700	8.91800	0
23/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02400	0.02300	0
23/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.12700	0.11400	0
23/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.51100	0.47900	0
23/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.20300	1.15500	0
23/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.94300	4.87900	0
23/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.90700	6.84000	0
23/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.88800	8.81900	0
23/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.97300	2.91400	0
23/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.89400	4.83000	0
23/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.85800	6.79100	0
23/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.83800	8.76900	0
23/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.01900	0.01800	0
23/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.07800	0.06900	0
23/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.36100	0.33300	0
23/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.97200	0.92800	0
23/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.78900	1.73600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.63800	3.57600	0
23/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.57900	5.51400	0
23/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.55000	7.48200	0
23/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.95600	6.88900	0
23/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.93700	8.86900	0
23/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01100	0.01000	0
23/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02500	0.02400	0
23/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.13700	0.12400	0
23/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.53900	0.50600	0
23/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.24200	1.19400	0
23/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.02000	2.96000	0
23/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.06700	3.00700	0
23/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.99200	4.92800	0
23/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.05600	2.00100	0
23/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.92700	3.86400	0
23/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.87400	5.80800	0
23/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.84700	7.77900	0
23/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.83300	9.76300	0
23/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.02600	0.02500	0
23/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.14700	0.13400	0
23/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.56700	0.53400	0
23/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.28300	1.23400	0
23/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.14600	2.09000	0
23/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.02400	3.96100	0
23/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.97300	5.90700	0
23/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.94600	7.87800	0
23/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.93200	9.86300	0
23/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01500	0.01400	0
23/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.04500	0.03900	0
23/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23800	0.21500	0
23/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.75800	0.71800	0
23/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.53100	1.48000	0
23/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.35100	3.29000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.28500	5.22000	0
23/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.25300	7.18500	0
23/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.23600	9.16700	0
23/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.36400	1.31500	0
23/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04100	0.03500	0
23/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.22100	0.19800	0
23/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.72400	0.68500	0
23/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.48900	1.43800	0
23/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.30300	3.24300	0
23/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.23600	5.17100	0
23/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.20300	7.13600	0
23/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.18600	9.11700	0
23/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.95360	6.96950	13,652
23/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.15400	1.17000	0
23/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.15400	2.17000	0
23/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.15400	3.17000	0
23/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.15400	4.17000	0
23/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.05400	1.07000	0
23/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.05400	2.07000	0
23/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.05400	3.07000	0
23/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	4.05400	4.07000	0
23/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.00400	1.02000	0
23/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.00400	2.02000	0
23/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.00400	3.02000	0
23/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	4.00400	4.02000	0
23/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.10400	1.12000	0
23/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.10400	2.12000	0
23/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.10400	3.12000	0
23/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.10400	4.12000	0
23/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.20400	1.22000	0
23/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.20400	2.22000	0
23/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.20400	3.22000	0
23/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.20400	4.22000	0
23/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.50400	1.52000	0
23/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.50400	2.52000	0
23/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.50400	3.52000	0
23/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.50400	4.52000	0
23/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.30400	1.32000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.30400	2.32000	0
23/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.30400	3.32000	0
23/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.30400	4.32000	0
23/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.25400	1.27000	0
23/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.25400	2.27000	0
23/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.25400	3.27000	0
23/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.25400	4.27000	0
23/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.35400	1.37000	0
23/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.35400	2.37000	0
23/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.35400	3.37000	0
23/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.35400	4.37000	0
23/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.40400	1.42000	0
23/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.40400	2.42000	0
23/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.40400	3.42000	0
23/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.40400	4.42000	0
23/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.45400	1.47000	0
23/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.45400	2.47000	0
23/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.45400	3.47000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.45400	4.47000	0
23/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.55400	1.57000	0
23/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.55400	2.57000	0
23/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.55400	3.57000	0
23/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.55400	4.57000	0
23/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.85400	0.87000	0
23/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.95400	0.97000	0
23/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.90400	0.92000	0
23/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.70400	3.72000	0
23/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.80400	3.82000	0
23/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02200	0.02500	0
23/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.70400	1.72000	0
23/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.70400	2.72000	0
23/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.90400	2.92000	0
23/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.90400	3.92000	0
23/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.95400	1.97000	0
23/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.95400	2.97000	0
23/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.95400	3.97000	0
23/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03600	0.04000	0
23/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.80400	1.82000	0
23/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.80400	2.82000	0
23/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.09400	0.10300	0
23/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.15800	0.17000	0
23/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.23600	0.24900	0
23/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.41400	0.42900	0
23/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.50900	0.52500	0
23/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.60700	0.62300	0
23/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.70500	0.72100	0
23/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.80500	0.82000	0
23/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.75500	0.77100	0
23/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04600	0.05100	0
23/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.07400	0.08200	0
23/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.12400	0.13500	0
23/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.19500	0.20800	0
23/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.27800	0.29200	0
23/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.36700	0.38200	0
23/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.46100	0.47700	0
23/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.55800	0.57400	0
23/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.65600	0.67200	0
23/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.32200	0.33700	0
23/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.85400	1.87000	0
23/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.85400	2.87000	0
23/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.85400	3.87000	0
23/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05800	0.06500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.90400	1.92000	0
23/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.15400	0.14600	0
23/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.09600	2.08100	0
23/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.09600	4.08100	0
23/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.09600	6.08100	0
23/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.09600	8.08100	0
23/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.14600	2.13100	0
23/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.14600	4.13100	0
23/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.14600	6.13100	0
23/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.14600	8.13100	0
23/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.01800	0.01800	0
23/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.02400	0.02300	0
23/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.04100	0.03900	0
23/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.07000	0.06600	0
23/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.12000	0.11300	0
23/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.19200	0.18200	0
23/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.03200	0.03000	0
23/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.05400	0.05100	0
23/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.09000	0.08400	0
23/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.23200	0.22100	0
23/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.19600	2.18100	0
23/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.19600	4.18100	0
23/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.19600	6.18100	0
23/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.19600	8.18100	0
23/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.04600	2.03100	0
23/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.04600	4.03100	0
23/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.04600	6.03100	0
23/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.04600	8.03100	0
23/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.31800	0.30600	0
23/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.29600	2.28100	0
23/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.29600	4.28100	0
23/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.29600	6.28100	0
23/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.29600	8.28100	0
23/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.44600	1.43100	0
23/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.44600	3.43100	0
23/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.44600	5.43100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.44600	7.43100	0
23/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.54600	1.53100	0
23/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.54600	3.53100	0
23/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.54600	5.53100	0
23/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.54600	7.53100	0
23/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.59600	1.58100	0
23/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.59600	3.58100	0
23/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.59600	5.58100	0
23/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.59600	7.58100	0
23/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.64600	1.63100	0
23/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.64600	3.63100	0
23/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.64600	5.63100	0
23/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.64600	7.63100	0
23/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.74600	1.73100	0
23/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.74600	3.73100	0
23/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.74600	5.73100	0
23/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.74600	7.73100	0
23/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.69600	1.68100	0
23/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.69600	3.68100	0
23/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.69600	5.68100	0
23/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.69600	7.68100	0
23/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.49600	1.48100	0
23/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.49600	3.48100	0
23/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.49600	5.48100	0
23/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.49600	7.48100	0
23/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.79600	1.78100	0
23/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.79600	3.78100	0
23/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.79600	5.78100	0
23/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.79600	7.78100	0
23/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.89600	1.88100	0
23/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.89600	3.88100	0
23/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.89600	5.88100	0
23/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.89600	7.88100	0
23/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.99600	1.98100	0
23/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.99600	3.98100	0
23/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.99600	5.98100	0
23/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	7.99600	7.98100	0
23/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.94600	1.93100	0
23/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.94600	3.93100	0
23/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.94600	5.93100	0
23/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	7.94600	7.93100	0
23/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.84600	1.83100	0
23/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.84600	3.83100	0
23/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.84600	5.83100	0
23/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.84600	7.83100	0
23/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	7.00360	7.01960	247
23/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02100	0.02200	0
23/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.48700	0.50000	0
23/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.40700	1.42300	0
23/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.40400	2.42000	0
23/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.40400	3.42000	0
23/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.40400	4.42000	0
23/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02200	0.02300	0
23/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.52500	0.53900	0
23/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.45700	1.47300	0
23/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.45400	2.47000	0
23/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.45400	3.47000	0
23/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.45400	4.47000	0
23/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.56500	0.57900	0
23/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.50600	1.52200	0
23/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.50400	2.52000	0
23/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.50400	3.52000	0
23/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.50400	4.52000	0
23/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.41500	0.42700	0
23/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01600	0.01700	0
23/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.31800	0.32800	0
23/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.16000	1.17600	0
23/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.15400	2.17000	0
23/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.15400	3.17000	0
23/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.15400	4.17000	0
23/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01800	0.01900	0
23/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.38100	0.39200	0
23/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.25800	1.27400	0
23/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.25400	2.27000	0
23/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.25400	3.27000	0
23/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.25400	4.27000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01600	0
23/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.28900	0.29800	0
23/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.11000	1.12600	0
23/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.10400	2.12000	0
23/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.10400	3.12000	0
23/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.10400	4.12000	0
23/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01700	0.01800	0
23/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.34900	0.35900	0
23/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.20900	1.22500	0
23/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.20400	2.22000	0
23/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.20400	3.22000	0
23/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.20400	4.22000	0
23/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.45000	0.46300	0
23/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.35700	1.37300	0
23/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.35400	2.37000	0
23/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.35400	3.37000	0
23/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.35400	4.37000	0
23/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.18200	0.18800	0
23/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.87000	0.88600	0
23/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.85500	1.87100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.85400	2.87000	0
23/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.85400	3.87000	0
23/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.19900	0.20500	0
23/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.91700	0.93300	0
23/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.90500	1.92100	0
23/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.90400	2.92000	0
23/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.90400	3.92000	0
23/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01400	0.01500	0
23/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.23600	0.24400	0
23/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.01200	1.02800	0
23/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.00400	2.02000	0
23/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.00400	3.02000	0
23/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	4.00400	4.02000	0
23/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.26200	0.27000	0
23/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.06100	1.07700	0
23/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.05400	2.07000	0
23/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.05400	3.07000	0
23/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	4.05400	4.07000	0
23/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.75400	2.77000	0
23/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.75400	3.77000	0
23/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.95400	3.97000	0
23/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.15300	0.15800	0
23/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.77900	0.79400	0
23/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.75500	1.77100	0
23/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.16700	0.17200	0
23/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.82400	0.84000	0
23/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.80500	1.82100	0
23/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.80400	2.82000	0
23/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.80400	3.82000	0
23/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.21700	0.22400	0
23/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.96400	0.98100	0
23/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.95500	1.97100	0
23/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.95400	2.97000	0
23/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.26300	0.25400	0
23/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.05900	2.04400	0
23/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.04700	4.03100	0
23/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.04600	6.03000	0
23/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.04600	8.03000	0
23/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02000	0.02000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.36300	0.35200	0
23/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.20600	2.19100	0
23/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.19700	4.18100	0
23/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.19600	6.18000	0
23/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02500	0.02400	0
23/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.39900	0.38800	0
23/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.25500	2.24000	0
23/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.24600	4.23100	0
23/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.24600	6.23000	0
23/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.24600	8.23000	0
23/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.19600	8.18000	0
23/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.20800	0.20000	0
23/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.96100	1.94500	0
23/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	3.94700	3.93100	0
23/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	5.94600	5.93000	0
23/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	7.94600	7.93000	0
23/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.23200	0.22400	0
23/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.01000	1.99500	0
23/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.99700	3.98100	0
23/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.99600	5.98000	0
23/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	7.99600	7.98000	0
23/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.29500	0.28500	0
23/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.10800	2.09200	0
23/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.09700	4.08100	0
23/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.09600	6.08000	0
23/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.09600	8.08000	0
23/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.32800	0.31800	0
23/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.15700	2.14100	0
23/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.14700	4.13100	0
23/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.14600	6.13000	0
23/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.14600	8.13000	0
23/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.09600	0.09300	0
23/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.66600	1.65100	0
23/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.64700	3.63100	0
23/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.64600	5.63000	0
23/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.64600	7.63000	0
23/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.14500	0.13900	0
23/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.81300	1.79800	0
23/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.79700	3.78100	0
23/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.79600	5.78000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.79600	7.78000	0
23/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.18500	0.17800	0
23/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.91100	1.89600	0
23/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.89700	3.88100	0
23/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.89600	5.88000	0
23/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.89600	7.88000	0
23/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.12700	0.12200	0
23/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.76400	1.74900	0
23/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.74700	3.73100	0
23/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.74600	5.73000	0
23/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.74600	7.73000	0
23/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.16400	0.15800	0
23/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.86200	1.84700	0
23/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.84700	3.83100	0
23/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.84600	5.83000	0
23/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.84600	7.83000	0
23/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.11100	0.10700	0
23/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.06100	0.05900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.52000	1.50500	0
23/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.49700	3.48100	0
23/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.49600	5.48000	0
23/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.49600	7.48000	0
23/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.07100	0.06900	0
23/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.56800	1.55300	0
23/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.54700	3.53100	0
23/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.54600	5.53000	0
23/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.54600	7.53000	0
23/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08300	0.08000	0
23/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.61700	1.60200	0
23/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.59700	3.58100	0
23/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.59600	5.58000	0
23/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.59600	7.58000	0
23/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	7.05090	7.06470	4,490
23/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.39800	0.40500	0
23/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.25400	0.24700	0
24/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.80540	7.72740	246,383
24/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.01700	0.01200	0
24/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.56200	0.48800	0
24/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.55500	1.47700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.55500	2.47700	0
24/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.55500	3.47700	0
24/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.80700	0.73000	0
24/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.80500	1.72700	0
24/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.80500	2.72700	0
24/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.80500	3.72700	0
24/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.75500	3.67700	0
24/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.65900	0.58400	0
24/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.65500	1.57700	0
24/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.65500	3.57700	0
24/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.15500	2.07700	0
24/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.15500	3.07700	0
24/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.50500	1.42700	0
24/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.50500	2.42700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.50500	3.42700	0
24/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.70500	3.62700	0
24/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.02100	0.01500	0
24/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.61000	0.53600	0
24/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.60500	1.52700	0
24/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.60500	2.52700	0
24/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.60500	3.52700	0
24/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01100	0.00800	0
24/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.46700	0.39600	0
24/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.45500	1.37700	0
24/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.45500	2.37700	0
24/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.45500	3.37700	0
24/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.20500	1.12800	0
24/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.20500	2.12700	0
24/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.20500	3.12700	0
24/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.37600	0.30900	100
24/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.35500	1.27700	0
24/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.35500	2.27700	0
24/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.35500	3.27700	0
24/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00900	0.00700	0
24/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.42100	0.35200	0
24/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.40500	2.32700	0
24/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.40500	3.32700	0
24/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.30500	1.22700	0
24/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.30500	2.22700	0
24/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.30500	3.22700	0
24/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.25500	1.17700	0
24/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.25500	2.17700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.25500	3.17700	0
24/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.17700	0.12700	1,097
24/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.10600	1.02800	0
24/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.10500	2.02700	0
24/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.10500	3.02700	0
24/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.14500	0.10500	4,010
24/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.05600	0.97800	0
24/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.05500	1.97700	0
24/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.05500	2.97700	0
24/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.75700	0.68100	0
24/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.75500	1.67700	0
24/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.75500	2.67700	0
24/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.09500	0.07000	9,000
24/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.95600	0.87800	0
24/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.95500	1.87700	0
24/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.95500	2.87700	0
24/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.90600	0.82900	0
24/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.90500	1.82700	0
24/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.85600	0.77900	0
24/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.85500	1.77700	0
24/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.85500	2.77700	0
24/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.70800	0.63200	0
24/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.70500	1.62700	0
24/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.70500	2.62700	0
24/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.51400	0.44200	0
24/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.40500	1.32700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.90500	2.82700	0
24/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.40500	4.32700	0
24/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.15500	1.07800	0
24/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.65500	2.57700	0
24/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.15500	4.07700	0
24/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.33200	0.26800	8,029
24/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	16,483
24/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.29000	0.22900	15,890
24/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.25000	0.19200	238
24/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.21200	0.15800	279
24/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.07700	0.05700	5,000
24/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.04100	0.03000	5,000
24/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.01400	0.01000	0
24/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.06300	0.04600	0
24/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.05100	0.03700	40
24/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.02600	0.01900	279
24/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.03300	0.02400	0
24/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00600	0.00400	15,890

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00700	0.00500	0
24/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00500	0.00300	0
24/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00400	0.00300	1
24/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
24/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
24/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
24/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.20500	4.12700	0
24/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.25500	4.17700	0
24/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.10500	4.02700	0
24/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.11500	0.08600	0
24/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	1.00600	0.92800	0
24/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	2.00500	1.92700	0
24/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	3.00500	2.92700	0
24/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	4.00500	3.92700	0
24/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.95500	3.87700	0
24/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.90500	3.82700	0
24/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.35500	4.27700	0
24/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.30500	4.22700	0
24/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.05500	3.97700	0
24/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.85500	3.77700	0
24/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.14500	8.22300	0
24/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.94500	6.02300	0
24/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.94500	8.02300	0
24/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.69500	7.77300	0
24/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.64500	7.72300	0
24/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.09500	8.17300	0
24/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.04500	6.12300	0
24/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.04500	8.12300	0
24/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00100	12,000
24/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.11000	0.15900	0
24/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	7.99500	8.07300	0
24/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.89500	7.97300	0
24/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.74500	7.82300	0
24/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.79500	7.87300	0
24/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.19500	3.27300	0
24/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.63500	3.71300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.04500	2.12300	0
24/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.49500	4.57300	0
24/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.94500	2.02300	0
24/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.14500	2.22300	0
24/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.24500	2.32300	0
24/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.34500	2.42300	0
24/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.44500	2.52300	0
24/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.54500	2.62300	0
24/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.64500	2.72300	0
24/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.74500	4.82300	0
24/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.69500	1.77300	0
24/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.29500	3.37300	0
24/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.39500	3.47300	0
24/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.49500	3.57300	0
24/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.59500	3.67300	0
24/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.69500	3.77300	0
24/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.79500	3.87300	0
24/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.89500	5.97300	0
24/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.54500	1.62300	0
24/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.04500	3.12300	0
24/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.14500	3.22300	0
24/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.24500	3.32300	0
24/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.34500	3.42300	0
24/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.44500	3.52300	0
24/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.54500	3.62300	0
24/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.64500	3.72300	0
24/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.74500	5.82300	0
24/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.44500	1.52300	0
24/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.94500	3.02300	0
24/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.64500	5.72300	0
24/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.39500	1.47300	0
24/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.89500	2.97300	0
24/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	2.99500	3.07300	0
24/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.09500	3.17300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.59500	5.67300	0
24/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.29600	1.37300	0
24/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.79500	2.87300	0
24/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.49500	5.57300	0
24/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.74500	3.82300	0
24/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.84500	3.92300	0
24/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.94500	4.02300	0
24/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.04500	4.12300	0
24/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.14500	6.22300	0
24/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.89500	1.97300	0
24/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.89500	3.97300	0
24/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	3.99500	4.07300	0
24/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.09500	6.17300	0
24/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.14500	4.22300	0
24/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.24500	4.32300	0
24/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.34500	6.42300	0
24/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	1.99500	2.07300	0
24/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.09500	4.17300	0
24/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.19500	6.27300	0
24/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.79500	1.87300	0
24/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	5.99500	6.07300	0
24/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.59500	1.67300	0
24/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.49500	1.57300	0
24/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.69500	5.77300	0
24/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.99700	1.07400	0
24/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.69500	2.77300	0
24/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.39500	5.47300	0
24/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.14600	1.22400	0
24/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.84500	2.92300	0
24/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.54500	5.62300	0
24/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.79500	5.87300	0
24/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.04600	1.12400	0
24/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.74500	2.82300	0
24/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.44500	5.52300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.19600	1.27400	0
24/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.84500	5.92300	0
24/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.94700	1.02500	0
24/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.34500	5.42300	0
24/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.79900	0.87600	0
24/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.49500	2.57300	0
24/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.59500	2.67300	0
24/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.19500	5.27300	0
24/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.75000	0.82600	0
24/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.14500	5.22300	0
24/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.65200	0.72800	0
24/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.04500	5.12300	0
24/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.70100	0.77700	0
24/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.39500	2.47300	0
24/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.09500	5.17300	0
24/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.32800	0.39700	0
24/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.09500	2.17300	0
24/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.19500	2.27300	0
24/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.29500	2.37300	0
24/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.69500	4.77300	0
24/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.37100	0.44200	0
24/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.24600	0.31000	0
24/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.59500	4.67300	0
24/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.20800	0.26900	0
24/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.84500	1.92300	0
24/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.54500	4.62300	0
24/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.50900	0.58300	0
24/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.89500	4.97300	0
24/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.28600	0.35300	0
24/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.64500	4.72300	0
24/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.17200	0.23000	0
24/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.05700	0.08100	0
24/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.64500	1.72300	0
24/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.74500	1.82300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.04500	0.06500	220
24/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.03500	0.05200	0
24/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.44500	4.52300	0
24/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.34500	1.42300	0
24/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.02700	0.04100	200
24/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.84500	4.92300	0
24/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.84500	7.92300	0
24/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.59500	7.67300	0
24/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00900	0.01500	0
24/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.19500	4.27300	0
24/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00300	0.00500	0
24/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.29500	4.37300	0
24/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.29500	5.37300	0
24/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00100	0.00200	500
24/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00100	0.00200	670
24/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.09600	1.17400	0
24/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00100	0.00100	5,000
24/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.14000	0.19300	0
24/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00200	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.24600	1.32400	0
24/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.09000	0.12800	100
24/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.07200	0.10000	562
24/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.89800	0.97500	0
24/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.39500	4.47300	0
24/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.24500	5.32300	0
24/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.01600	0.02500	0
24/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.60400	0.68000	0
24/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.02100	0.03200	0
24/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.01200	0.01900	0
24/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.55600	0.63100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00500	0.00900	5,110
24/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.41600	0.48800	0
24/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.79500	4.87300	0
24/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.29500	6.37300	0
24/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.29500	8.37300	0
24/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.39500	6.47300	0
24/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.39500	8.47300	0
24/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.49500	6.57300	0
24/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.49500	8.57300	0
24/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.59500	6.67300	0
24/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.59500	8.67300	0
24/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.54500	6.62300	0
24/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.54500	8.62300	0
24/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.74500	6.82300	0
24/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.74500	8.82300	0
24/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.79500	6.87300	0
24/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.79500	8.87300	0
24/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.84800	0.92500	0
24/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.84500	6.92300	0
24/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.84500	8.92300	0
24/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.64500	6.72300	0
24/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.64500	8.72300	0
24/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00400	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.34500	4.42300	0
24/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.34500	8.42300	0
24/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.24500	6.32300	0
24/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.24500	8.32300	0
24/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00200	0.00300	9,671
24/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.19500	8.27300	0
24/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00700	0.01100	0
24/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.46200	0.53500	0
24/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.44500	6.52300	0
24/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.44500	8.52300	0
24/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.69500	6.77300	0
24/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.69500	8.77300	0
24/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.93750	7.86240	41,337
24/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.16500	0.14800	0
24/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.78800	3.71200	0
24/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.73800	3.66200	0
24/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.18900	2.11400	0
24/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.18800	3.11300	0
24/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.59300	0.53900	0
24/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.49400	1.42000	0
24/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.48800	2.41300	0
24/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.48800	3.41200	0
24/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.59300	1.51800	0
24/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.58800	2.51300	0
24/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.58800	3.51200	0
24/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.74700	0.68600	0
24/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.69200	1.61700	0
24/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.68800	3.61200	0
24/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.18800	0.16800	140
24/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.70700	0.64700	0
24/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.64200	1.56800	0
24/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.63800	2.56300	0
24/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.63800	3.56200	0
24/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.15400	0.13800	0
24/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.10500	0.09500	0
24/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.11200	0.10100	0
24/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.24900	1.17500	0
24/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.23900	2.16400	0
24/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.23800	3.16300	0
24/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.14400	0.13000	0
24/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.55800	0.50500	100
24/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.43800	2.36300	0
24/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.43800	3.36200	0
24/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.13500	0.12200	0
24/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.52400	0.47300	0
24/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.39600	1.32200	0
24/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.38800	2.31300	0
24/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.38800	3.31200	0
24/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.12700	0.11400	0
24/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.34700	1.27300	0
24/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.33900	2.26400	0
24/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.33800	3.26200	0
24/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.11900	0.10700	0
24/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.29800	1.22400	0
24/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.28900	2.21400	0
24/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.28800	3.21200	0
24/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.09900	0.08900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.37400	0.33300	21,795
24/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.15200	1.07900	0
24/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.13900	2.06400	0
24/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.13800	3.06300	0
24/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.34800	0.30900	450
24/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.10400	1.03100	0
24/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.08900	2.01400	0
24/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.08800	3.01300	0
24/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.08700	0.07900	0
24/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.32400	0.28800	55
24/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.05600	0.98500	0
24/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	2.03900	1.96500	0
24/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	3.03800	2.96300	0
24/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00900	0.00800	0
24/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.83000	0.76600	0
24/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.79100	1.71600	0
24/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.78800	2.71300	0
24/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01100	0.00900	0
24/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.06900	0.06300	0
24/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.24600	0.22000	0
24/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.87300	0.80800	0
24/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.84100	1.76600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.83800	2.76300	0
24/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.30000	0.27000	0
24/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	1.00800	0.93900	0
24/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.99000	1.91500	0
24/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.98800	2.91300	0
24/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.08200	0.07500	0
24/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.09300	0.08400	0
24/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.07800	0.07000	0
24/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.96200	0.89500	0
24/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.94000	1.86500	0
24/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.06200	0.05600	21,795
24/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.78800	0.72600	0
24/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.74100	1.66700	0
24/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.73800	2.66300	0
24/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05900	0.05300	0
24/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.07300	0.06700	0
24/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.66800	0.61000	0
24/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.44500	1.37100	0
24/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.93800	2.86300	0
24/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.43800	4.36200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.20100	0.18000	0
24/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.20000	1.12700	0
24/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.68800	2.61300	0
24/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.18800	4.11200	0
24/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.05500	0.05100	0
24/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.49100	0.44200	390
24/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
24/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.06500	0.06000	21,978
24/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.05300	0.04800	0
24/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.46000	0.41300	100
24/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04100	0.03800	0
24/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.04500	0.04100	0
24/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.43000	0.38500	600
24/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.03900	0.03600	0
24/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04300	0.03900	0
24/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04700	0.04300	0
24/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.40100	0.35800	33
24/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.23000	0.20600	0
24/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01000	0.00800	0
24/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01100	0.01000	0
24/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01300	0.01200	0
24/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.17600	0.15800	1,900
24/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01200	0.01100	0
24/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01500	0.01300	0
24/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.21500	0.19200	135
24/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01600	0.01400	0
24/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01800	0.01600	0
24/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02200	0.01900	0
24/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02500	0.02200	0
24/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.83800	3.76200	0
24/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.63000	0.57400	0
24/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	4.03800	3.96200	0
24/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.93800	3.86200	0
24/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.91700	0.85100	0
24/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.89000	1.81600	0
24/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.88800	2.81300	0
24/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.88800	3.81200	0
24/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.33800	4.26200	0
24/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.28800	4.21200	0
24/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02900	0.02600	0
24/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03200	0.03000	0
24/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03500	0.03300	0
24/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.26300	0.23600	0
24/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
24/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.05000	0.04600	26,596
24/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01700	0.01500	0
24/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02000	0.01700	0
24/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02300	0.02000	0
24/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03100	0.02800	0
24/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03400	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03700	0.03400	0
24/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.28100	0.25200	0
24/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02700	0.02400	0
24/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.23800	4.16200	0
24/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.13800	4.06200	0
24/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.98800	3.91200	0
24/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.08800	4.01200	0
24/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	7.96300	8.03800	0
24/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.56300	9.63800	0
24/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.91300	5.98800	0
24/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.91300	7.98800	0
24/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.01400	4.08900	0
24/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.01300	6.08800	0
24/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.01300	8.08800	0
24/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.86400	3.93900	0
24/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.86300	5.93800	0
24/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.86300	7.93800	0
24/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.81500	3.88900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.81300	5.88800	0
24/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.76300	7.83800	0
24/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.09000	2.16200	0
24/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.34400	0.39000	0
24/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.80000	1.87200	0
24/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.89700	1.96900	0
24/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	1.99400	2.06600	0
24/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.18600	2.25800	0
24/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.28300	2.35500	0
24/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.38000	2.45300	0
24/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.46400	4.53900	0
24/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.51300	1.58400	0
24/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.21400	4.28900	0
24/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.37600	0.42400	0
24/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.84800	1.92100	0
24/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.94500	2.01800	0
24/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.04200	2.11400	0
24/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.16300	6.23800	0
24/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.16300	8.23800	0
24/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.71300	7.78800	0
24/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.66300	7.73800	0
24/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00300	0.00400	0
24/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.03000	0.03900	0
24/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.11300	6.18800	0
24/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.11300	8.18800	0
24/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.06300	8.13800	0
24/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	5.96300	6.03800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.09300	0.11200	0
24/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.13800	2.21000	0
24/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.23500	2.30700	0
24/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.33100	2.40400	0
24/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.42900	2.50200	0
24/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.51400	4.58900	0
24/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.47800	0.53000	6
24/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.47800	2.55100	0
24/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.57500	2.64900	0
24/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.66400	4.73900	0
24/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.58900	0.64600	0
24/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.52600	2.60000	0
24/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.62400	2.69800	0
24/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.72300	2.79600	0
24/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.81400	4.88800	0
24/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.44300	0.49400	0
24/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.61400	4.68900	0
24/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.21400	0.24600	0
24/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.56000	1.63100	0
24/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.65600	1.72700	0
24/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.75200	1.82400	0
24/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.19300	0.22300	0
24/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.60800	1.67900	0
24/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.70400	1.77600	0
24/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.26400	4.33900	0
24/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.17300	0.20100	0
24/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.46600	1.53600	0
24/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.27800	1.34800	0
24/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	3.96400	4.03900	0
24/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.31400	4.38900	0
24/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.15400	0.18000	130
24/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.41800	1.48900	0
24/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01300	0.01500	0
24/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.51400	0.56800	0
24/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.31700	3.39100	0
24/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.31300	6.38800	0
24/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.81300	7.88800	0
24/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00800	0.00900	0
24/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.06800	3.14300	0
24/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.56400	4.63900	0
24/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.06300	6.13800	0
24/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.56300	7.63800	0
24/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.08100	0.09800	0
24/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.18600	1.25500	0
24/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.37200	1.44100	0
24/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.91400	3.98900	0
24/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
24/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.05100	0.06400	0
24/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.32500	1.39400	0
24/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.26700	3.34100	0
24/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.26300	5.33800	0
24/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.02500	0.03300	0
24/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.14100	1.20800	0
24/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.06400	4.13900	0
24/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.06300	5.13800	0
24/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.00600	1.07200	0
24/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.09500	1.16300	0
24/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.41600	3.49100	0
24/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.41400	4.48900	0
24/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.41300	5.48800	0
24/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.02100	0.02700	0
24/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.31300	0.35800	0
24/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.51600	3.59000	0
24/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.51300	5.58800	0
24/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.03600	0.04600	200
24/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.40900	0.45800	0
24/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.23200	1.30100	0
24/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.67400	2.74700	0
24/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.66500	3.74000	0
24/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.66300	5.73800	0
24/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.04300	0.05400	0
24/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.71500	3.79000	0
24/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.71400	4.78900	0
24/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.71300	5.78800	0
24/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.77200	2.84600	0
24/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.76500	3.83900	0
24/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.76400	4.83800	0
24/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.76300	5.83800	0
24/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.56500	3.64000	0
24/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.56300	5.63800	0
24/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
24/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.01900	0.02300	0
24/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.28700	0.32600	0
24/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.05000	1.11700	0
24/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.46600	3.54000	0
24/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.46300	5.53800	0
24/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.01700	0.01900	0
24/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.26100	0.29700	430
24/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.01500	0.01700	0
24/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.23700	0.27100	200
24/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.96200	1.02700	0
24/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.36600	3.44100	0
24/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.36400	4.43900	0
24/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.36300	5.43800	0
24/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01100	0.01200	0
24/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.83200	0.89500	0
24/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.21700	3.29200	0
24/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.21300	5.28800	0
24/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01000	0.01100	0
24/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.79000	0.85200	0
24/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.16800	3.24200	0
24/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.16400	4.23900	0
24/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.16300	5.23800	0
24/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00900	0.01000	0
24/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.13700	0.16100	0
24/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.74800	0.81000	0
24/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.11800	3.19200	0
24/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.11400	4.18900	0
24/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.11300	5.18800	0
24/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.12100	0.14300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.70700	0.76800	0
24/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01200	0.01300	0
24/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.87500	0.93900	0
24/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.56300	6.63800	0
24/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.61500	3.69000	0
24/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.61300	6.68800	0
24/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.66300	6.73800	0
24/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.91800	0.98300	0
24/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.66700	0.72600	0
24/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
24/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.07000	0.08500	0
24/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.55100	0.60600	0
24/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.86400	4.93800	0
24/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.36300	6.43800	0
24/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.06000	0.07400	0
24/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.31300	8.38800	0
24/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.41300	6.48800	0
24/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.41300	8.48800	0
24/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00700	0.00800	0
24/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.10600	0.12700	0
24/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.51300	6.58800	0
24/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.51300	8.58800	0
24/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.61300	8.68800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.56300	8.63800	0
24/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.76300	6.83800	0
24/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.76300	8.83800	0
24/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.82100	2.89500	0
24/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.81300	6.88800	0
24/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.81300	8.88800	0
24/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.87100	2.94500	0
24/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.86300	6.93800	0
24/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.86300	8.93800	0
24/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.66300	8.73800	0
24/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.36300	8.43800	0
24/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.26300	6.33800	0
24/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.26300	8.33800	0
24/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.21300	6.28800	0
24/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.21300	8.28800	0
24/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.62800	0.68600	0
24/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.07690	7.99860	6,867
24/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03100	0.02900	0
24/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.10700	0.09900	0
24/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.27100	1.19900	0
24/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.23300	2.15500	0
24/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.22800	3.15000	0
24/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.22700	4.14900	0
24/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03200	0.03000	0
24/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.11000	0.10300	0
24/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.57200	0.52800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.31700	1.24500	0
24/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.28300	2.20500	0
24/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.27800	3.20000	0
24/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.27700	4.19900	0
24/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.54500	0.50200	509
24/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03000	0.02900	0
24/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.10300	0.09600	0
24/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.51900	0.47800	0
24/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.22600	1.15400	0
24/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.18300	2.10600	0
24/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.17800	3.10000	0
24/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.17700	4.09900	0
24/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03000	0.02800	0
24/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.10000	0.09300	0
24/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.49500	0.45500	0
24/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.18100	1.11000	0
24/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.13400	2.05600	0
24/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.12800	3.05000	0
24/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.12700	4.04900	0
24/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02800	0.02600	0
24/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.09400	0.08700	0
24/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.44800	0.41400	0
24/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.09200	1.02500	0
24/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	2.03500	1.95800	0
24/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	3.02900	2.95100	0
24/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	4.02700	3.94900	0
24/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02700	0.02500	0
24/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.09100	0.08400	0
24/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.42800	0.39500	0
24/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.05000	0.98500	0
24/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.98600	1.90900	0
24/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.97900	2.90100	0
24/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.97700	3.89900	0
24/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02600	0.02400	0
24/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.08700	0.08100	0
24/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.40900	0.37800	0
24/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	1.01000	0.94600	0
24/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.93700	1.86100	0
24/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.92900	2.85100	0
24/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.92700	3.84900	0
24/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02300	0.02100	0
24/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07900	0.07300	0
24/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.89400	0.83400	0
24/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.79100	1.71500	0
24/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.78000	2.70100	0
24/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.77700	3.69900	0
24/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02400	0.02200	0
24/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.08100	0.07600	0
24/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.37400	0.34500	0
24/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.93200	0.87100	0
24/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.84000	1.76300	0
24/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.82900	2.75100	0
24/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.82700	3.74900	0
24/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02100	0.02000	0
24/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.07300	0.06800	0
24/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.32700	0.30200	585
24/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.82200	0.76500	0
24/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.69500	1.61900	0
24/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.68000	2.60200	0
24/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.67800	3.59900	0
24/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.35800	0.33000	0
24/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03400	0.03100	0
24/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.11800	0.11000	0
24/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.62800	0.58100	0
24/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.41000	1.33700	0
24/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.38200	2.30400	0
24/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.37800	3.30000	0
24/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.37700	4.29900	0
24/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03300	0.03100	0
24/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.11400	0.10600	0
24/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.59900	0.55400	0
24/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.36300	1.29000	0
24/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.33200	2.25400	0
24/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.32800	3.25000	0
24/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.32700	4.24900	0
24/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02900	0.02700	0
24/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.09700	0.09100	0
24/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.47100	0.43300	0
24/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.13600	1.06600	0
24/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.08500	2.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.07900	3.00000	0
24/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.07700	3.99900	0
24/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02500	0.02300	0
24/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.08400	0.07800	0
24/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.39100	0.36100	0
24/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.97100	0.90800	0
24/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.88800	1.81200	0
24/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.87900	2.80100	0
24/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.87700	3.79900	0
24/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02200	0.02100	0
24/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.07600	0.07100	0
24/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.34200	0.31600	3,000
24/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.85800	0.79900	0
24/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.74300	1.66700	0
24/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.73000	2.65200	0
24/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.72700	3.64900	0
24/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.15600	0.14500	0
24/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.17500	0.16200	0
24/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.28700	0.26500	500
24/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.19700	0.18300	0
24/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.25300	0.23300	3,000
24/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.18200	0.16900	0
24/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.20500	1.27000	0
24/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.12000	1.18400	0
24/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.87600	0.93400	0
24/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.24800	1.31300	0
24/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.76000	0.81600	0
24/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.37900	1.44600	0
24/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01600	0.01800	0
24/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.13100	0.15000	0
24/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.61500	0.66700	0
24/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.34900	2.42200	0
24/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.29500	4.37200	0
24/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.27800	6.35500	0
24/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.27400	8.35200	0
24/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01100	0.01300	0
24/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.09400	0.10900	0
24/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.51400	0.56200	0
24/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.20700	2.27900	0
24/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.14800	4.22400	0
24/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.12800	6.20600	0
24/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.12400	8.20200	0
24/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00800	0.00800	0
24/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.05900	0.06700	0
24/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.39400	0.43400	0
24/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.02000	2.09200	0
24/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	3.95200	4.02800	0
24/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.93000	6.00700	0
24/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.92400	8.00200	0
24/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.03600	0.04100	0
24/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.27200	0.30500	0
24/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.78700	1.85700	0
24/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.70600	3.78200	0
24/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.68100	5.75800	0
24/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.67400	7.75200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03300	0.03800	0
24/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.25100	0.28200	0
24/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.74100	1.81100	0
24/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.65700	3.73200	0
24/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.63100	5.70800	0
24/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.62400	7.70200	0
24/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.58100	0.63100	0
24/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01800	0.02000	0
24/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.14500	0.16600	0
24/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.65000	0.70300	0
24/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.39600	2.46900	0
24/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.34400	4.42100	0
24/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.32700	6.40500	0
24/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.32400	8.40200	0
24/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01300	0.01400	0
24/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.10500	0.12200	0
24/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.54700	0.59600	0
24/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.25400	2.32700	0
24/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.19700	4.27300	0
24/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.17800	6.25600	0
24/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.17400	8.25200	0
24/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01400	0.01600	0
24/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.11700	0.13500	0
24/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.30200	2.37400	0
24/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.24600	4.32200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.22800	6.30500	0
24/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.22400	8.30200	0
24/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01000	0.01200	0
24/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.08300	0.09700	0
24/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.48200	0.52900	0
24/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.16000	2.23200	0
24/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.09900	4.17500	0
24/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.07900	6.15600	0
24/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.07400	8.15200	0
24/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00900	0.01000	0
24/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.07300	0.08600	0
24/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.45100	0.49600	0
24/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.11400	2.18500	0
24/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.05000	4.12600	0
24/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.02900	6.10600	0
24/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.02400	8.10200	0
24/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00800	0.00900	0
24/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.06500	0.07600	0
24/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.42100	0.46500	0
24/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.06700	2.13800	0
24/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.00100	4.07700	0
24/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	5.97900	6.05700	0
24/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	7.97400	8.05200	0
24/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.05400	0.06100	0
24/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.36800	0.40600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	1.97300	2.04400	0
24/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.90300	3.97900	0
24/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.88000	5.95700	0
24/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.87400	7.95200	0
24/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00600	0.00700	0
24/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.04900	0.05500	0
24/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.34200	0.37900	0
24/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.92600	1.99700	0
24/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.85300	3.93000	0
24/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.83000	5.90700	0
24/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.82400	7.90200	0
24/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.31800	0.35300	0
24/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.04000	0.04600	0
24/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.29500	0.32900	0
24/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.83300	1.90400	0
24/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.75500	3.83100	0
24/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.73100	5.80800	0
24/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.72400	7.80200	0
24/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.04400	0.05000	0
24/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.88000	1.95000	0
24/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.80400	3.88000	0
24/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.78000	5.85800	0
24/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.77400	7.85200	0
24/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.21140	8.13470	673
24/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01300	0.01300	0
24/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03100	0.03000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07000	0.06700	0
24/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.18100	0.17200	0
24/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.66200	0.62100	0
24/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.34100	1.27300	0
24/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.27400	2.19800	0
24/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.26500	3.18900	0
24/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.26200	4.18500	0
24/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.42800	0.40200	0
24/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01300	0.01200	0
24/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03100	0.03000	0
24/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06800	0.06600	0
24/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.17600	0.16800	300
24/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.29800	1.23100	0
24/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.22500	2.14900	0
24/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.21600	3.13900	0
24/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.21200	4.13500	0
24/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01300	0.01200	0
24/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03000	0.02900	0
24/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06700	0.06500	0
24/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.17200	0.16300	0
24/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.61400	0.57500	0
24/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.25600	1.19000	0
24/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.17500	2.09900	0
24/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.16600	3.09000	0
24/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.16200	4.08600	0
24/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03000	0.02900	0
24/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06600	0.06400	0
24/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.16700	0.15900	0
24/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.59100	0.55400	0
24/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.21500	1.14900	0
24/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.12600	2.05000	0
24/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.11700	3.04000	0
24/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.11200	4.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.63800	0.59800	0
24/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02900	0.02800	0
24/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06500	0.06200	0
24/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.16300	0.15500	0
24/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.56900	0.53300	4,400
24/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.17400	1.10900	0
24/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.07700	2.00100	0
24/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.06700	2.99100	0
24/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.06200	3.98600	0
24/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01200	0.01100	0
24/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02900	0.02800	0
24/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.06400	0.06100	0
24/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.15900	0.15100	0
24/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.54700	0.51400	0
24/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.13300	1.07200	0
24/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	2.02800	1.95300	0
24/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	3.01700	2.94100	0
24/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	4.01300	3.93600	0
24/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01200	0.01100	0
24/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02800	0.02700	0
24/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06200	0.06000	0
24/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.15500	0.14700	0
24/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.52800	0.49600	0
24/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.09600	1.03600	0
24/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.98000	1.90500	0
24/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.96800	2.89100	0
24/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.96300	3.88600	0
24/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01000	0.01000	0
24/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02600	0.02400	0
24/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05700	0.05400	0
24/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.13900	0.13200	0
24/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.45800	0.43100	0
24/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.95500	0.90000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.79100	1.71700	0
24/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.76900	2.69300	0
24/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.76300	3.68700	0
24/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01100	0.01000	0
24/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02600	0.02500	0
24/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05800	0.05600	0
24/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.14200	0.13600	0
24/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.47500	0.44600	0
24/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.98900	0.93200	0
24/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.83700	1.76400	0
24/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01900	0.01900	0
24/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04400	0.04200	0
24/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.10300	0.09800	0
24/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.30600	0.28900	0
24/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.16100	5.08500	0
24/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.29700	0.28000	330
24/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.23200	0.22000	0
24/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.27800	0.26300	0
24/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.22600	0.21400	0
24/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02700	0.02600	0
24/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06100	0.05800	0
24/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.15000	0.14300	0
24/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.06000	1.00000	0
24/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.93200	1.85800	0
24/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.91800	2.84200	0
24/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.91300	3.83600	0
24/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01100	0.01000	0
24/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02700	0.02600	0
24/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05900	0.05700	0
24/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.14600	0.13900	0
24/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.49200	0.46200	0
24/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	1.02400	0.96600	0
24/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.88500	1.81100	0
24/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.86800	2.79200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.86300	3.78600	0
24/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.81900	2.74200	0
24/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.81300	3.73700	0
24/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.41300	0.38800	117
24/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01000	0.00900	0
24/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02500	0.02400	0
24/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05600	0.05300	0
24/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.13500	0.12900	0
24/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.44300	0.41600	0
24/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.92200	0.86800	0
24/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.74400	1.67100	0
24/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.72000	2.64300	0
24/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.71300	3.63700	0
24/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.51000	0.47900	0
24/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01400	0.01300	0
24/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03200	0.03100	0
24/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.07300	0.07000	0
24/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.19100	0.18100	0
24/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.71400	0.67000	0
24/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.42700	1.35800	0
24/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.37300	2.29700	0
24/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.36500	3.28800	0
24/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.36200	4.28500	0
24/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01300	0.01300	0
24/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03200	0.03100	0
24/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07100	0.06800	0
24/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.18600	0.17600	0
24/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.68800	0.64500	0
24/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.38400	1.31500	0
24/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.32400	2.24700	0
24/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.31500	3.23900	0
24/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.31200	4.23500	0
24/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01100	0.01100	0
24/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.10000	8.17600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01300	0.01200	0
24/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.07300	0.08000	0
24/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.37700	0.41000	0
24/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.87500	1.94100	0
24/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.76000	3.83300	0
24/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.72100	5.79600	0
24/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.70200	7.77800	0
24/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.06600	0.07300	0
24/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.35300	0.38500	0
24/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.83000	1.89600	0
24/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.71200	3.78500	0
24/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.67100	5.74600	0
24/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.65300	7.72800	0
24/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.59900	0.64400	0
24/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00900	0.00800	0
24/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03300	0.03600	0
24/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.21100	0.23300	0
24/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.73200	0.78100	0
24/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.42400	2.49400	0
24/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.34500	4.41800	0
24/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.31400	6.38900	0
24/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.29900	8.37400	0
24/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.80200	0.85300	0
24/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02400	0.02600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.16300	0.18100	0
24/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.63100	0.67700	0
24/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.28500	2.35400	0
24/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.19800	4.27200	0
24/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.16600	6.24100	0
24/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.15000	8.22500	0
24/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02100	0.02300	0
24/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.14900	0.16500	0
24/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.23900	2.30800	0
24/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.15000	4.22300	0
24/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.11600	6.19100	0
24/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.56500	1.62900	0
24/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.26700	1.32800	0
24/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.52100	1.58500	0
24/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.18600	1.24500	0
24/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.14500	1.20400	0
24/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.94200	3.01300	0
24/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.88300	4.95700	0
24/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.85800	6.93400	0
24/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.02600	0.02900	0
24/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.17800	0.19700	0
24/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.66400	0.71100	0
24/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.33100	2.40100	0
24/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.24700	4.32100	0
24/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.21500	6.29000	0
24/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.20000	8.27500	0
24/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
24/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03000	0.03200	0
24/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.19400	0.21500	0
24/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.69700	0.74600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.37800	2.44700	0
24/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.29600	4.36900	0
24/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.26500	6.33900	0
24/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.24900	8.32500	0
24/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.01900	0.02000	0
24/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.13500	0.15100	0
24/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.56700	0.61100	0
24/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.19400	2.26200	0
24/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.10100	4.17500	0
24/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.06700	6.14200	0
24/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.05100	8.12600	0
24/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01700	0.01800	0
24/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.12200	0.13700	0
24/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.53600	0.57900	0
24/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.14800	2.21600	0
24/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.05300	4.12600	0
24/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.01800	6.09300	0
24/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.00100	8.07600	0
24/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01600	0.01600	0
24/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.11300	0.12400	0
24/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.50800	0.54800	0
24/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.10200	2.17000	0
24/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.00400	4.07700	0
24/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	5.96800	6.04300	0
24/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	7.95100	8.02700	0
24/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.42700	0.46300	0
24/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01500	0.01500	0
24/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.10400	0.11400	0
24/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.48000	0.51900	0
24/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.05600	2.12400	0
24/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.95500	4.02900	0
24/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.91900	5.99400	0
24/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.90100	7.97700	0
24/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01400	0.01400	0
24/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.09500	0.10500	0
24/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.45300	0.49000	0
24/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.01100	2.07800	0
24/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.90600	3.98000	0
24/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.86900	5.94400	0
24/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.85200	7.92700	0
24/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01400	0.01400	0
24/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.08700	0.09600	0
24/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	1.96500	2.03300	0
24/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.85700	3.93100	0
24/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.82000	5.89500	0
24/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.80200	7.87700	0
24/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.76700	0.81700	0
24/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01300	0.01300	0
24/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.08000	0.08800	0
24/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.40100	0.43600	0
24/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.92000	1.98700	0
24/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.80900	3.88200	0
24/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.77000	5.84500	0
24/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.75200	7.82800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.04370	11.93430	12,892
24/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.16500	0.11600	0
24/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.04600	0.93800	0
24/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.04400	1.93400	0
24/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.09900	0.07200	0
24/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.89800	0.79100	0
24/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.89400	1.78400	0
24/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.11700	0.08500	0
24/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.94700	0.84000	0
24/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.94400	1.83400	0
24/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.89400	2.78400	0
24/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.05100	0.03800	0
24/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.70300	0.60100	0
24/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.69400	1.58500	0
24/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.69400	2.58400	0
24/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.08400	0.06100	0
24/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.84900	0.74300	0
24/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.84400	1.73400	0
24/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.84400	2.73400	0
24/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.07200	0.05200	0
24/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.80000	0.69500	0
24/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.79400	1.68400	0
24/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.79400	2.68400	0
24/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.04400	0.03200	0
24/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.65500	0.55500	0
24/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.64400	1.53500	0
24/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.64400	2.53400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00600	0.00400	0
24/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.13700	0.09900	0
24/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.99600	0.88900	0
24/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.99400	1.88400	0
24/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.03700	0.02700	0
24/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.60800	0.50900	0
24/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.59400	1.48500	0
24/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.59400	2.48400	0
24/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.06100	0.04400	0
24/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.75100	0.64800	0
24/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.74400	1.63500	0
24/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.74400	2.63400	0
24/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00900	0.00700	11,630
24/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.22900	0.16400	0
24/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.14500	1.03700	0
24/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.14400	2.03400	0
24/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.01900	0.01400	0
24/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.42700	0.33800	0
24/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.39400	1.28500	0
24/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.39400	2.28400	0
24/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.01400	0.01100	0
24/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.34300	0.26200	0
24/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.29400	1.18600	0
24/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.29400	2.18400	0
24/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.02700	0.02000	0
24/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.51600	0.42100	0
24/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.49400	1.38500	0
24/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.49400	2.38400	0
24/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.01000	0.00800	0
24/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.26500	0.19400	0
24/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.19500	1.08600	0
24/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.19400	2.08400	0
24/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.19600	0.13600	0
24/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.09500	0.98700	0
24/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.09400	1.98400	0
24/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.01200	0.00900	0
24/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.30300	0.22700	0
24/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.24500	1.13600	0
24/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.24400	2.13400	0
24/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
24/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.01600	0.01200	0
24/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.38400	0.29900	0
24/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.34400	1.23500	0
24/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.34400	2.23400	0
24/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.02300	0.01700	0
24/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.47100	0.37900	0
24/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.44400	1.33500	0
24/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.44400	2.33400	0
24/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.03100	0.02300	0
24/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.56100	0.46500	0
24/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.54400	1.43500	0
24/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.54400	2.43400	0
24/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.44400	3.33400	0
24/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.54400	3.43400	0
24/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.49400	3.38400	0
24/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.24400	3.13400	0
24/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.14400	3.03400	0
24/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.19400	3.08400	0
24/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.09400	2.98400	0
24/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.94400	2.83400	0
24/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.99400	2.88400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.69400	3.58400	0
24/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.09400	3.98400	0
24/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.04400	2.93400	0
24/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.04400	3.93400	0
24/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.19400	4.08400	0
24/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.99400	3.88400	0
24/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.39400	3.28400	0
24/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.89400	3.78400	0
24/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.29400	3.18400	0
24/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.84400	3.73400	0
24/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.59400	3.48400	0
24/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.34400	3.23400	0
24/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.64400	3.53400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.70600	8.81600	0
24/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.35600	2.46600	0
24/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.35600	4.46600	0
24/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.35600	6.46600	0
24/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.35600	8.46600	0
24/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.65600	6.76600	0
24/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.65600	8.76600	0
24/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.40600	2.51600	0
24/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.40600	4.51600	0
24/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.40600	6.51600	0
24/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.40600	8.51600	0
24/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.15600	2.26600	0
24/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.70600	6.81600	0
24/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.15600	4.26600	0
24/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.15600	6.26600	0
24/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.15600	8.26600	0
24/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.60600	6.71600	0
24/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.60600	8.71600	0
24/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.30600	2.41600	0
24/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.30600	4.41600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.30600	6.41600	0
24/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.30600	8.41600	0
24/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.00600	3.11600	0
24/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.00600	5.11600	0
24/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.00600	7.11600	0
24/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.00600	9.11600	0
24/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.10600	3.21600	0
24/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.10600	5.21600	0
24/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.10600	7.21600	0
24/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.10600	9.21600	0
24/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.05600	3.16600	0
24/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.05600	5.16600	0
24/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.05600	7.16600	0
24/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.05600	9.16600	0
24/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.90600	7.01600	0
24/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.90600	9.01600	0
24/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.80600	6.91600	0
24/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.80600	8.91600	0
24/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.85600	6.96600	0
24/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.85600	8.96600	0
24/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.75600	6.86600	0
24/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.75600	8.86600	0
24/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.50600	6.61600	0
24/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.50600	8.61600	0
24/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.45600	6.56600	0
24/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.45600	8.56600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.55600	6.66600	0
24/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.55600	8.66600	0
24/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.45800	1.56700	0
24/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.01700	0.03100	0
24/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.48700	0.58900	0
24/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.45600	2.56600	0
24/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.45600	3.56600	0
24/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.45600	4.56600	0
24/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.45600	5.56600	0
24/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.02700	0.04500	0
24/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.57900	0.68300	0
24/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.55700	1.66700	0
24/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.55600	2.66600	0
24/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.55600	3.66600	0
24/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.55600	4.66600	0
24/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.55600	5.66600	0
24/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.04000	0.06500	0
24/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.67200	0.77800	0
24/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.65700	1.76700	0
24/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.65600	2.76600	0
24/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.65600	3.76600	0
24/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.65600	4.76600	0
24/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.65600	5.76600	0
24/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00100	0.00200	0
24/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.05900	0.09300	0
24/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.76800	0.87500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.75700	1.86700	0
24/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.75600	2.86600	0
24/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.75600	3.86600	0
24/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.75600	4.86600	0
24/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.75600	5.86600	0
24/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00100	0.00300	0
24/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.10200	0.15200	0
24/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.91300	1.02200	0
24/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.90700	2.01700	0
24/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.90600	3.01600	0
24/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.90600	4.01600	0
24/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.90600	5.01600	0
24/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.90600	6.01600	0
24/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00100	0.00200	0
24/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.07100	0.11000	0
24/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.81600	0.92400	0
24/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.80700	1.91700	0
24/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.80600	2.91600	0
24/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.80600	3.91600	0
24/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.80600	4.91600	0
24/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.80600	5.91600	0
24/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.02200	0.03700	0
24/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.53300	0.63600	0
24/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.50700	1.61700	0
24/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.50600	2.61600	0
24/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.50600	3.61600	0
24/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.50600	4.61600	0
24/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.50600	5.61600	0
24/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00000	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.04900	0.07800	0
24/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.72000	0.82700	0
24/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.70700	1.81700	0
24/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.70600	2.81600	0
24/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.70600	3.81600	0
24/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.70600	4.81600	0
24/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.70600	5.81600	0
24/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.03300	0.05400	0
24/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.62500	0.73000	0
24/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.60700	1.71700	0
24/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.60600	2.71600	0
24/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.60600	3.71600	0
24/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.60600	4.71600	0
24/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.60600	5.71600	0
24/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00100	0.00300	0
24/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.08500	0.13000	0
24/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.86500	0.97300	0
24/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.85700	1.96700	0
24/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.85600	2.96600	0
24/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.85600	3.96600	0
24/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.85600	4.96600	0
24/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.85600	5.96600	0
24/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.00700	2.11600	0
24/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.00700	0.01400	0
24/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.31700	0.41000	0
24/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.25900	1.36800	0
24/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.25600	2.36600	0
24/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.25600	3.36600	0
24/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.25600	4.36600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.25600	5.36600	0
24/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.25600	7.36600	0
24/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.25600	9.36600	0
24/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.01400	0.02500	0
24/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.44300	0.54300	0
24/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.40800	1.51800	0
24/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.40600	3.51600	0
24/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.40600	5.51600	0
24/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.40600	7.51600	0
24/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.40600	9.51600	0
24/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.50600	7.61600	0
24/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.50600	9.61600	0
24/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.55600	7.66600	0
24/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.55600	9.66600	0
24/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.70600	7.81600	0
24/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.70600	9.81600	0
24/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.80600	7.91600	0
24/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.80600	9.91600	0
24/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.85600	7.96600	0
24/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.85600	9.96600	0
24/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.90600	8.01600	0
24/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.90600	10.01600	0
24/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00200	0.00500	0
24/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.14300	0.21500	0
24/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.01200	1.12000	0
24/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.00600	4.11600	0
24/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.00600	6.11600	0
24/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.00600	8.11600	0
24/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.00600	10.11600	0
24/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.75600	7.86600	0
24/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.75600	9.86600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.60600	7.71600	0
24/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.60600	9.71600	0
24/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.01100	0.02100	0
24/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.40000	0.49800	0
24/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.35800	1.46800	0
24/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.35600	3.46600	0
24/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.35600	5.46600	0
24/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.35600	7.46600	0
24/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.35600	9.46600	0
24/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.00600	0.01100	0
24/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.27800	0.36800	0
24/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.20900	1.31900	0
24/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.20600	3.31600	0
24/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.20600	5.31600	0
24/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.20600	7.31600	0
24/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.20600	9.31600	0
24/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.00500	0.00900	0
24/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.24000	0.32700	0
24/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.16000	1.26900	0
24/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.15600	3.26600	0
24/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.15600	5.26600	0
24/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.15600	7.26600	0
24/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.15600	9.26600	0
24/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.00900	0.01700	0
24/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.35700	0.45400	0
24/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.30800	1.41800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.30600	3.41600	0
24/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.30600	5.41600	0
24/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.30600	7.41600	0
24/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.30600	9.41600	0
24/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.45600	7.56600	0
24/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.45600	9.56600	0
24/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00300	0.00600	0
24/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.17300	0.25100	0
24/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.06100	1.17000	0
24/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.05600	2.16600	0
24/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.05600	4.16600	0
24/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.05600	6.16600	0
24/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.05600	8.16600	0
24/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.05600	10.16600	0
24/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00400	0.00700	0
24/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.20500	0.28800	0
24/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.11000	1.21900	0
24/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.10600	2.21600	0
24/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.10600	4.21600	0
24/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.10600	6.21600	0
24/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.10600	8.21600	0
24/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.10600	10.21600	0
24/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00200	0.00400	0
24/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.12100	0.18200	0
24/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.96200	1.07100	0
24/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.95700	2.06600	0
24/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.95600	4.06600	0
24/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.95600	6.06600	0
24/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.95600	8.06600	0
24/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.95600	10.06600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.24020	12.13490	13,537
24/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.01900	0.01600	0
24/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.02200	0.01800	0
24/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.12300	0.10900	0
24/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.29400	0.25900	0
24/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.66300	1.56100	0
24/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.64600	2.54100	0
24/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.29300	3.18700	0
24/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.33900	0.29800	8,032
24/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.90000	0.81500	0
24/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.80800	1.70500	0
24/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.79500	2.69000	0
24/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.01800	0.01500	0
24/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.41000	0.36200	0
24/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.06000	0.96900	0
24/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.00300	1.89900	0
24/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.01900	0.93000	0
24/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.95400	1.85100	0
24/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.08000	0.07000	0
24/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.17100	0.15100	0
24/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.43400	0.38000	0
24/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.10500	1.01000	0
24/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.05200	1.94800	0
24/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01500	0.01200	0
24/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01800	0.01500	0
24/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.02000	0.01700	0
24/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.65500	0.58200	0
24/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.47300	1.37200	0
24/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.44700	2.34200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.11900	0.10500	0
24/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.75400	0.67600	0
24/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.61600	1.51400	0
24/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01600	0.01300	0
24/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.03700	0.03200	0
24/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.12800	0.11300	0
24/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.30800	0.27100	0
24/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.82500	0.74400	0
24/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.71200	1.60900	0
24/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.69500	2.59000	0
24/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.07700	0.06700	0
24/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01000	0.00800	0
24/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02300	0.02000	0
24/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.48300	0.42200	0
24/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.19500	1.09600	0
24/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.20400	0.17900	0
24/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.53600	0.47200	0
24/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.28600	1.18700	0
24/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.24900	2.14500	0
24/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01400	0.01200	0
24/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.03300	0.02800	0
24/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.11400	0.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.26800	0.23500	0
24/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.72000	0.64400	0
24/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.56800	1.46600	0
24/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.54600	2.44200	0
24/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.62400	0.55300	0
24/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.42600	1.32500	0
24/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.39800	2.29300	0
24/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00900	0.00800	0
24/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.17900	0.15700	0
24/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.45800	0.39900	0
24/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.10100	1.99700	0
24/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01000	0.00800	0
24/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02400	0.02000	0
24/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.08800	0.07900	0
24/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.19500	0.17200	0
24/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.50900	0.44700	28
24/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.24000	1.14100	0
24/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.20000	2.09600	0
24/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01100	0.00900	0
24/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.02700	0.02200	0
24/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.21300	0.18700	0
24/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.56400	0.49800	0
24/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.33300	1.23300	0
24/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.29900	2.19400	0
24/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.22300	0.19600	0
24/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.59300	0.52500	0
24/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.34800	2.24400	0
24/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01400	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.03100	0.02700	0
24/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.25600	0.22500	0
24/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.68700	0.61300	0
24/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.52000	1.41900	0
24/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.49700	2.39200	0
24/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.11000	0.09700	0
24/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00700	0.00500	0
24/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01700	0.01400	0
24/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.03900	0.03300	0
24/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.13900	0.12300	0
24/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.02100	0.01700	0
24/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.04900	0.04200	0
24/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.16400	0.14500	0
24/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.97800	0.89100	0
24/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.90500	1.80200	0
24/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.89400	2.78900	0
24/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01200	0.01000	0
24/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.06700	0.05800	8,032
24/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.93900	0.85300	0
24/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.85700	1.75400	0
24/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01100	0.00900	0
24/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02500	0.02100	0
24/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.06100	0.05300	0
24/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.13400	0.11800	0
24/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.32300	0.28400	0
24/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.86200	0.77900	0
24/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.76000	1.65700	0
24/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.74500	2.64000	0
24/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.02800	0.02300	0
24/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.09800	0.08700	0
24/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.35600	0.31300	0
24/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.37900	1.27900	0
24/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.84400	2.73900	0
24/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.34100	4.23500	0
24/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.09100	0.08100	0
24/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.02200	0.01900	0
24/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.08200	0.07400	0
24/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.28100	0.24700	0
24/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.14900	1.05100	0
24/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.59600	2.49100	0
24/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.09100	3.98600	0
24/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01600	0.01300	0
24/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.05600	0.04800	0
24/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.18700	0.16400	0
24/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.78900	0.71000	0
24/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.15000	2.04600	0
24/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.64200	3.53600	0
24/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01300	0.01100	0
24/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.03000	0.02500	0
24/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.07400	0.06400	0
24/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.10600	0.09400	0
24/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.15700	0.13900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.24400	0.21500	0
24/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.39100	0.34500	0
24/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.08500	0.07600	0
24/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01300	0.01000	0
24/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.02900	0.02400	0
24/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.10200	0.09000	0
24/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.15100	0.13300	0
24/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.23300	0.20500	0
24/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.37300	0.32900	0
24/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.09500	0.08400	0
24/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00400	0.00300	11,194
24/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.14500	0.12800	11,194
24/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.07000	0.06100	0
24/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00800	0.00600	0
24/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.04700	0.04000	0
24/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.44200	3.33700	0
24/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00900	0.00700	0
24/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.05100	0.04400	0
24/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.54200	3.43700	0
24/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.49200	3.38700	0
24/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.24300	3.13800	0
24/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03600	0.03000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.14300	3.03800	0
24/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.19300	3.08800	0
24/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.03400	0.02900	0
24/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.09300	2.98800	0
24/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.94400	2.83900	0
24/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.99400	2.88900	0
24/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.05800	0.05000	0
24/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.69200	3.58600	0
24/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.04300	2.93800	0
24/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.04100	3.93600	0
24/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.19100	4.08600	0
24/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.99100	3.88600	0
24/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00800	0.00600	0
24/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.04500	0.03800	0
24/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.39200	3.28700	0
24/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.05300	0.04600	0
24/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.59200	3.48700	0
24/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.89100	3.78600	0
24/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.84100	3.73600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.04300	0.03600	0
24/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.34200	3.23700	0
24/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.04100	0.03500	0
24/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02300	0.02600	0
24/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.65400	0.72400	0
24/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.48300	1.57400	0
24/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.16100	7.26600	0
24/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.16000	9.26500	0
24/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.21000	9.31500	0
24/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.36100	7.46600	0
24/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.36000	9.46500	0
24/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.48200	3.58300	0
24/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.46300	5.56800	0
24/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.46100	7.56600	0
24/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.46000	9.56500	0
24/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.62900	3.73100	0
24/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.61300	5.71700	0
24/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.61100	7.71600	0
24/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.61000	9.71500	0
24/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.11100	8.21500	0
24/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.11000	10.21500	0
24/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.81100	7.91600	0
24/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.81000	9.91500	0
24/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.75100	2.85000	0
24/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.71700	4.82100	0
24/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.71100	6.81600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.71000	8.81500	0
24/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.26100	7.36600	0
24/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.26000	9.36500	0
24/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.70300	2.80100	0
24/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.66100	6.76600	0
24/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.66000	8.76500	0
24/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.16100	8.26500	0
24/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.46300	2.56100	0
24/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.41000	8.51500	0
24/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.65500	2.75300	0
24/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.61800	4.72100	0
24/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.61100	6.71600	0
24/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.61000	8.71500	0
24/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.36800	2.46500	0
24/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.31000	8.41500	0
24/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.01100	7.11600	0
24/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.01000	9.11500	0
24/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.11100	7.21600	0
24/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.11000	9.21500	0
24/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.06100	7.16600	0
24/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.06000	9.16500	0
24/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.94400	3.04400	0
24/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.91100	7.01600	0
24/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.91000	9.01500	0
24/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.81100	6.91600	0
24/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.81000	8.91500	0
24/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.89600	2.99500	0
24/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.86600	4.97000	0
24/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.86000	8.96500	0
24/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.76100	6.86600	0
24/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.76000	8.86500	0
24/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.51100	6.61600	0
24/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.51000	8.61500	0
24/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.51100	2.60900	0
24/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.46900	4.57200	0
24/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.46100	6.56600	0
24/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.46000	8.56500	0
24/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.60700	2.70500	0
24/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.56800	4.67100	0
24/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.56100	6.66600	0
24/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.56000	8.66500	0
24/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.18000	2.27600	0
24/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.30500	1.39300	0
24/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.26400	5.36800	0
24/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.80500	1.89900	0
24/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.48300	0.54400	0
24/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.84300	0.92000	0
24/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.26100	1.34800	0
24/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.71200	1.80500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.13900	3.23900	0
24/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.12300	4.22500	0
24/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.11500	5.21900	0
24/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.11200	6.21700	0
24/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.94500	2.04100	0
24/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.45100	0.51000	0
24/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.80400	0.88000	0
24/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.21700	1.30400	0
24/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.66600	1.75900	0
24/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.13400	2.22900	0
24/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.09000	3.19000	0
24/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.07300	4.17600	0
24/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.06500	5.16900	0
24/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.06200	6.16700	0
24/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01000	0.01100	0
24/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.14900	0.17500	0
24/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.04700	1.12900	0
24/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.41600	2.51300	0
24/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.87600	3.97800	0
24/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.36400	5.46800	0
24/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.86100	6.96600	0
24/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.36000	8.46500	0
24/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.05900	0.06600	0
24/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.69100	0.76200	0
24/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.99200	2.08900	0
24/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.43200	3.53400	0
24/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.91600	5.02000	0
24/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.41100	6.51600	0
24/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.91100	8.01600	0
24/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.85100	1.94600	0
24/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.03900	0.04400	0
24/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.51600	0.57800	0
24/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.75800	1.85200	0
24/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.18800	3.28800	0
24/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.66700	4.77100	0
24/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.16200	6.26600	0
24/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.66100	7.76600	0
24/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.02000	0.02200	0
24/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.12200	0.14400	0
24/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.58300	0.64900	0
24/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.39400	1.48300	0
24/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.32100	2.41800	0
24/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.28500	3.38600	0
24/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.27100	4.37400	0
24/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01700	0.01900	0
24/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.09900	0.11800	0
24/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.22700	2.32300	0
24/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.17200	4.27500	0
24/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.16400	5.26900	0
24/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01500	0.01700	0
24/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.08800	0.10600	0
24/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.31400	5.41800	0
24/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.17400	1.26000	0
24/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.55900	2.65700	0
24/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.53100	3.63200	0
24/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.51800	4.62200	0
24/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.51300	5.61800	0
24/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.34900	1.43800	0
24/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.79900	2.89800	0
24/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.77700	3.87900	0
24/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.76700	4.87000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.76200	5.86700	0
24/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.62000	1.71200	0
24/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03000	0.03400	0
24/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.19700	0.22800	0
24/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.76600	0.84000	0
24/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.04100	3.14200	0
24/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.02400	4.12600	0
24/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.01500	5.11900	0
24/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.01200	6.11700	0
24/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00800	0.00900	0
24/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.25300	0.29000	0
24/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.88300	0.96100	0
24/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00900	0.00900	0
24/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04300	0.04800	0
24/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.27400	0.31300	0
24/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.92300	1.00200	0
24/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.23700	3.33700	0
24/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.22100	4.32400	0
24/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.21400	5.31800	0
24/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.21200	6.31600	0
24/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.01100	0
24/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.05000	0.05600	0
24/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.31900	0.36200	0
24/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.00500	1.08700	0
24/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.89800	1.99400	0
24/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.33400	3.43500	0
24/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.32000	4.42300	0
24/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.31200	6.41600	0
24/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01100	0.01200	0
24/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.36800	0.41400	0
24/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.08900	1.17200	0
24/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.41900	4.52300	0
24/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.41300	5.51800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00800	0.00800	0
24/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03600	0.04000	0
24/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.23400	0.26800	0
24/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00600	0.00700	0
24/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.02800	0.03100	0
24/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.18000	0.20900	0
24/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.72800	0.80000	0
24/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.57400	1.66600	0
24/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.99300	3.09300	0
24/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.97400	4.07700	0
24/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.96500	5.06900	0
24/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.96200	6.06700	0
24/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.01000	0
24/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.04600	0.05200	0
24/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.29600	0.33700	0
24/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.96400	1.04400	0
24/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.26200	6.36600	0
24/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05500	0.06100	0
24/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.34300	0.38700	0
24/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.38300	3.48500	0
24/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.37000	4.47300	0
24/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.36200	6.46600	0
24/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.08700	2.18200	0
24/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02200	0.02400	0
24/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.13500	0.15900	0
24/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.61800	0.68600	0
24/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.43800	1.52800	0
24/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.84700	2.94700	0
24/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.82600	3.92800	0
24/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.81600	4.92000	0
24/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.81200	5.91700	0
24/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.31100	7.41600	0
24/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.31000	9.41500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02600	0.02900	0
24/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.16400	0.19100	0
24/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.52900	1.62000	0
24/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.41100	7.51600	0
24/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.41000	9.51500	0
24/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.51100	7.61600	0
24/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.51000	9.61500	0
24/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03300	0.03700	0
24/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.21500	0.24700	0
24/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.58000	3.68200	0
24/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.56300	5.66700	0
24/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.56100	7.66600	0
24/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.56000	9.66500	0
24/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.72800	3.83000	0
24/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.71300	5.81700	0
24/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.71100	7.81600	0
24/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.71000	9.81500	0
24/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.76100	7.86600	0
24/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.76000	9.86500	0
24/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.92500	4.02700	0
24/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.91200	6.01700	0
24/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.91000	10.01500	0
24/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01200	0.01300	0
24/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.06500	0.07500	0
24/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.39400	0.44500	0
24/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.13100	1.21600	0
24/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.04000	2.13500	0
24/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.96100	8.06600	0
24/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.96000	10.06500	0
24/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01400	0.01600	0
24/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.07900	0.09500	0
24/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.06100	8.16500	0
24/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.06000	10.16500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01300	0.01400	0
24/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.07000	0.08400	0
24/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.42000	0.47700	0
24/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.01100	8.11600	0
24/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.01000	10.11500	0
24/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.86200	5.96700	0
24/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.86100	7.96600	0
24/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.86000	9.96500	0
24/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.67800	3.78000	0
24/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.66300	5.76700	0
24/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.66000	9.76500	0
24/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.01800	0.02000	0
24/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.11000	0.13000	0
24/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.54900	0.61300	0
24/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.96000	9.06500	0
24/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.96100	7.06600	0
24/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.21100	7.31600	0
24/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.44860	12.33820	1,294
24/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.50200	0.45500	0
24/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.48200	0.43700	0
24/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.52300	0.47400	0
24/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.75400	0.81600	0
24/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.81300	0.87900	0
24/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.78300	0.84700	0
24/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08650	0.08530	1,364
24/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00662	0.00547	0
24/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00065	0.00050	0
24/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01650	0.01531	0
24/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00000	0.00001	0
24/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00415	0.00520	0
24/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00012	0.00017	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08800	0.08680	0
24/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00898	0.00817	0
24/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00374	0.00342	0
24/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01811	0.01694	0
24/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00011	0.00014	0
24/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00574	0.00662	0
24/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00098	0.00137	0
24/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.59360	10.48230	21,578
24/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.09700	0.06700	0
24/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.94500	0.83500	0
24/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.94400	1.83200	0
24/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.94400	2.83200	0
24/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
24/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.14500	0.09700	0
24/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.04400	0.93400	0
24/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.04400	1.93200	0
24/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.04400	2.93200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.24800	0.17500	0
24/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.19400	1.08300	0
24/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.19400	2.08200	0
24/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.19400	3.08200	0
24/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.21100	0.14400	0
24/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.14400	1.03300	0
24/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.14400	2.03200	0
24/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.14400	3.03200	0
24/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.11700	0.08100	0
24/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.99500	0.88400	0
24/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.99400	1.88200	0
24/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.99400	2.88200	0
24/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.28700	0.20800	0
24/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.24400	1.13300	0
24/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.24400	2.13200	0
24/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.24400	3.13200	0
24/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00400	0.00300	10
24/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.17700	0.11600	0
24/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.09400	0.98400	0
24/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.09400	1.98200	0
24/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.09400	2.98200	0
24/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.08000	0.05500	0
24/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.89500	0.78600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.89400	1.78200	0
24/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.89400	2.78200	0
24/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.06600	0.04600	0
24/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.84600	0.73700	0
24/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.84400	1.73200	0
24/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.84400	2.73200	0
24/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.03000	0.02100	0
24/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.39400	3.28200	0
24/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.34400	3.23200	0
24/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.49400	3.38200	0
24/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.49400	2.38200	0
24/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.01100	0.00800	0
24/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.41500	0.32200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.39400	1.28200	0
24/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.39400	2.28200	0
24/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00900	0.00700	2,700
24/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.37100	0.28200	0
24/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.34400	1.23300	0
24/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.34400	2.23200	0
24/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.44400	3.33200	0
24/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00800	0.00600	0
24/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.32800	0.24400	0
24/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.29400	1.18300	0
24/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.29400	2.18200	0
24/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.29400	3.18200	0
24/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.65000	0.54500	0
24/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.64400	1.53200	0
24/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.64400	2.53200	0
24/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.02400	0.01700	13,651
24/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.60200	0.49800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.59400	1.48200	0
24/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.59400	2.48200	0
24/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.04500	0.03100	0
24/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.74700	0.64000	0
24/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.74400	1.63200	0
24/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.74400	2.63200	0
24/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.05400	0.03700	0
24/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.79600	0.68800	0
24/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.79400	1.68200	0
24/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.79400	2.68200	0
24/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.03600	0.02500	0
24/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.69800	0.59200	0
24/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.69400	1.58200	0
24/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.69400	2.58200	0
24/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.01300	0.01000	0
24/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.46100	0.36400	0
24/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.44400	1.33200	0
24/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.44400	2.33200	0
24/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.02000	0.01400	0
24/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.55400	0.45200	0
24/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.54400	1.43200	0
24/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.54400	2.43200	0
24/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.01600	0.01200	0
24/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.50700	0.40800	0
24/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.49400	1.38200	0
24/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.01300	0.02600	0
24/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.52200	0.63000	0
24/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.50600	2.61800	0
24/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.50600	3.61800	0
24/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.50600	4.61800	0
24/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.50600	5.61800	0
24/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.01000	0.02000	0
24/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.47600	0.58200	0
24/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.45700	1.56800	0
24/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.45600	2.56800	0
24/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.45600	3.56800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.45600	4.56800	0
24/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.45600	5.56800	0
24/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.01700	0.03200	0
24/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.56900	0.67800	0
24/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.55600	1.66800	0
24/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.55600	2.66800	0
24/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.55600	3.66800	0
24/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.55600	4.66800	0
24/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.55600	5.66800	0
24/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00400	0.01000	0
24/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.34200	0.44300	0
24/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.30700	1.41900	0
24/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.30600	2.41800	0
24/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.30600	3.41800	0
24/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.30600	4.41800	0
24/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.30600	5.41800	0
24/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00200	0.00600	0
24/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.26000	0.35500	0
24/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.20700	1.31900	0
24/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.20600	2.31800	0
24/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.20600	3.31800	0
24/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.20600	4.31800	0
24/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.20600	5.31800	0
24/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00300	0.00800	0
24/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.30100	0.39900	0
24/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.25700	1.36900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.25600	2.36800	0
24/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.25600	3.36800	0
24/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.25600	4.36800	0
24/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.25600	5.36800	0
24/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00800	0.01600	0
24/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.43000	0.53500	0
24/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.40700	1.51900	0
24/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.40600	2.51800	0
24/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.40600	3.51800	0
24/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.40600	4.51800	0
24/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.40600	5.51800	0
24/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00600	0.01300	0
24/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.03400	0.06200	0
24/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.71400	0.82400	0
24/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.70600	2.81800	0
24/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.70600	4.81800	0
24/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.70600	6.81800	0
24/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.70600	8.81800	0
24/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.55600	6.66800	0
24/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.55600	8.66800	0
24/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.50700	1.61800	0
24/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.02700	0.05000	0
24/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.66500	0.77500	0
24/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.65600	1.76800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.65600	2.76800	0
24/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.65600	3.76800	0
24/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.65600	4.76800	0
24/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.65600	5.76800	0
24/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.02100	0.04000	0
24/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.61700	0.72600	0
24/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.60600	1.71800	0
24/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.60600	2.71800	0
24/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.60600	3.71800	0
24/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.60600	4.71800	0
24/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.60600	5.71800	0
24/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.60600	6.71800	0
24/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.60600	8.71800	0
24/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.50600	6.61800	0
24/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.50600	8.61800	0
24/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.65600	6.76800	0
24/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.65600	8.76800	0
24/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.38600	0.48900	0
24/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.35700	1.46900	0
24/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.35600	2.46800	0
24/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.35600	3.46800	0
24/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.35600	4.46800	0
24/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.35600	5.46800	0
24/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00200	0.00500	0
24/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.22200	0.31400	0
24/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.15800	1.26900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.15600	2.26800	0
24/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.15600	3.26800	0
24/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.15600	4.26800	0
24/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.15600	5.26800	0
24/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00100	0.00400	0
24/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.18600	0.27300	0
24/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.10800	1.21900	0
24/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.10600	2.21800	0
24/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.10600	3.21800	0
24/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.10600	4.21800	0
24/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.10600	5.21800	0
24/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00200	0
24/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.08300	0.13400	0
24/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.91000	1.02100	0
24/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.90600	2.01800	0
24/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.90600	3.01800	0
24/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.90600	4.01800	0
24/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.90600	5.01800	0
24/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.04300	0.07600	0
24/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.76200	0.87300	0
24/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.75600	1.86800	0
24/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.75600	2.86800	0
24/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.75600	3.86800	0
24/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.75600	4.86800	0
24/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.75600	6.86800	0
24/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.75600	8.86800	0
24/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.90600	7.01800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.90600	9.01800	0
24/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00100	0.00200	0
24/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.12300	0.19900	0
24/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.00900	1.12000	0
24/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.00600	3.11800	0
24/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.00600	5.11800	0
24/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.00600	7.11800	0
24/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.00600	9.11800	0
24/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.10600	7.21800	0
24/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.10600	9.21800	0
24/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.25600	7.36800	0
24/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.25600	9.36800	0
24/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.35600	7.46800	0
24/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.35600	9.46800	0
24/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.50600	7.61800	0
24/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.50600	9.61800	0
24/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.45600	7.56800	0
24/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.45600	9.56800	0
24/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.20600	7.31800	0
24/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.20600	9.31800	0
24/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.06700	0.11200	0
24/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.86000	0.97100	0
24/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.85600	2.96800	0
24/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.85600	4.96800	0
24/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.85600	6.96800	0
24/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.85600	8.96800	0
24/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.05400	0.09300	0
24/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.81100	0.92200	0
24/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.80600	2.91800	0
24/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.80600	4.91800	0
24/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.80600	6.91800	0
24/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.80600	8.91800	0
24/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00200	0
24/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.10100	0.16500	0
24/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.95900	1.07000	0
24/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.95600	3.06800	0
24/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.95600	5.06800	0
24/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.95600	7.06800	0
24/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.95600	9.06800	0
24/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.00600	2.11800	0
24/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.15600	7.26800	0
24/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.15600	9.26800	0
24/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.40600	7.51800	0
24/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.40600	9.51800	0
24/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.30600	7.41800	0
24/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.30600	9.41800	0
24/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00100	0.00300	0
24/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.15300	0.23500	0
24/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.05800	1.17000	0
24/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.05600	3.16800	0
24/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.05600	5.16800	0
24/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.05600	7.16800	0
24/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.05600	9.16800	0
24/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.77110	10.66360	13,158
24/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.07500	0.06500	0
24/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.09100	0.08000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.08200	0.07200	0
24/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01900	0.01600	0
24/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.17800	0.15500	25
24/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.60400	0.53100	20
24/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.48300	1.37800	0
24/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.47300	2.36600	0
24/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.47100	3.36400	0
24/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01200	0.01000	0
24/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.12600	0.11000	0
24/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.42000	0.36200	0
24/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.19100	1.08800	0
24/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.17500	2.06800	0
24/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.17200	3.06400	0
24/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01100	0.00900	0
24/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.11300	0.09900	0
24/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.36900	0.31900	0
24/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.09500	0.99500	0
24/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.07600	1.96900	0
24/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.07200	2.96500	0
24/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01800	0.01500	0
24/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.16800	0.14600	0
24/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.57100	0.50000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.43400	1.32900	0
24/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.42400	2.31700	0
24/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.42100	3.31400	0
24/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01600	0.01400	0
24/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.15900	0.13800	0
24/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.53800	0.47000	0
24/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.38600	1.28100	0
24/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.37400	2.26700	0
24/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.37100	3.26400	0
24/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01300	0.01100	0
24/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.13400	0.11600	0
24/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.44800	0.38700	0
24/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.24000	1.13600	0
24/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.22500	2.11800	0
24/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.22200	3.11400	0
24/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01500	0.01300	0
24/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.15000	0.13000	0
24/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.50700	0.44100	0
24/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.33700	1.23200	0
24/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.32400	2.21700	0
24/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.32100	3.21400	0
24/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01400	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.14200	0.12300	0
24/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.47700	0.41400	0
24/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.28800	1.18400	0
24/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.27400	2.16700	0
24/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.27200	3.16400	0
24/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00900	0.00700	0
24/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.09600	0.08400	0
24/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.30600	0.26500	29
24/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.95900	0.86600	0
24/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.92700	1.82000	0
24/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.92200	2.81500	0
24/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
24/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.10200	0.08900	0
24/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.32500	0.28200	0
24/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.00300	0.90800	0
24/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.97700	1.87000	0
24/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.97200	2.86500	0
24/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.28800	0.25000	0
24/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.91500	0.82400	0
24/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.87700	1.77100	0
24/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.87200	2.76500	0
24/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08700	0.07600	0
24/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.27100	0.23500	0
24/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.87300	0.78400	0
24/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.82800	1.72200	0
24/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.82200	2.71500	0
24/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01000	0.00800	0
24/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.10700	0.09400	0
24/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.34500	0.30000	0
24/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.04800	0.95100	0
24/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.02600	1.91900	0
24/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.02200	2.91500	0
24/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.25500	0.22100	0
24/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.83100	0.74400	0
24/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.77900	1.67200	0
24/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.77300	2.66500	0
24/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.07100	0.06200	0
24/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.21300	0.18500	0
24/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.71300	0.63200	0
24/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.63100	1.52500	0
24/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.62300	2.51600	0
24/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01000	0.01100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.09200	0.11800	0
24/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.59200	0.67100	0
24/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.45000	1.54800	0
24/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.38400	3.49100	0
24/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.38000	5.48700	0
24/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.37900	7.48600	0
24/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.37900	9.48600	0
24/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00800	0.00800	0
24/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.06000	0.08000	0
24/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.48400	0.55700	0
24/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.23600	3.34200	0
24/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.23000	5.33700	0
24/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.22900	7.33600	0
24/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.22900	9.33600	0
24/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.02700	0.03700	0
24/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.32400	0.38600	0
24/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.08600	1.18000	0
24/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.98900	3.09400	0
24/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.98000	5.08700	0
24/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.97900	7.08600	0
24/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.97900	9.08600	0
24/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00700	0.00800	0
24/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.05200	0.07000	0
24/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.45000	0.52100	0
24/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.26600	1.36200	0
24/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.18600	3.29200	0
24/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.18000	5.28700	0
24/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.17900	7.28600	0
24/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.17900	9.28600	0
24/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00600	0.00700	0
24/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.04400	0.06000	0
24/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.41700	0.48600	0
24/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.13700	3.24300	0
24/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.13000	5.23700	0
24/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.12900	7.23600	0
24/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.12900	9.23600	0
24/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.03200	0.04400	0
24/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.35400	0.41800	0
24/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.13100	1.22500	0
24/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.03800	3.14400	0
24/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.03000	5.13700	0
24/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.02900	7.13600	0
24/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.02900	9.13600	0
24/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.03800	0.05200	0
24/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.38500	0.45100	0
24/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.17500	1.27000	0
24/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.08800	3.19300	0
24/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.08000	5.18700	0
24/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.07900	7.18600	0
24/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.07900	9.18600	0
24/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.01700	0.02000	0
24/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.20600	0.25000	0
24/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.87100	0.95900	0
24/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.74300	2.84800	0
24/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.73000	4.83700	0
24/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.72900	6.83600	0
24/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.72900	8.83600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.01600	0.01800	0
24/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.18600	0.22700	0
24/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.82900	0.91600	0
24/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.69400	2.79900	0
24/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.68000	4.78700	0
24/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.67900	6.78600	0
24/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.67900	8.78600	0
24/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.01900	0.02200	0
24/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.22700	0.27300	0
24/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.91300	1.00200	0
24/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.79200	2.89700	0
24/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.78000	4.88700	0
24/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.77900	6.88600	0
24/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.77900	8.88600	0
24/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.01500	0.01700	0
24/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.16700	0.20600	0
24/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.78800	0.87400	0
24/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.64500	2.75000	0
24/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.63000	4.73700	0
24/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.62900	6.73600	0
24/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.62900	8.73600	0
24/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01300	0.01500	0
24/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.15000	0.18600	0
24/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.74700	0.83200	0
24/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.59700	2.70100	0
24/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.58000	4.68700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.57900	6.68600	0
24/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.57900	8.68600	0
24/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.02400	0.03100	0
24/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.29800	0.35500	0
24/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.04200	1.13500	0
24/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.94000	3.04500	0
24/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.93000	5.03700	0
24/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.92900	7.03600	0
24/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.92900	9.03600	0
24/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02000	0.02400	0
24/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.24900	0.29800	0
24/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.95500	1.04600	0
24/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.84100	2.94600	0
24/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.83000	4.93700	0
24/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.82900	6.93600	0
24/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.82900	8.93600	0
24/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01200	0.01400	0
24/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.13300	0.16700	271
24/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.70700	0.79100	0
24/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.54800	2.65200	0
24/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.53000	4.63700	0
24/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.52900	6.63600	0
24/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.52900	8.63600	0
24/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.31100	1.40800	0
24/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.22000	1.31600	0
24/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.40400	1.50100	0
24/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.95630	10.84350	525
24/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.28400	0.25800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	0.99300	1.07900	0
24/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.13510	11.02360	158
24/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01000	0.01000	0
24/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.02800	0.02700	0
24/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06200	0.06000	0
24/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.13200	0.12700	0
24/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.33400	0.31300	0
24/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.59400	0.54800	0
24/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.12900	1.04500	0
24/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.97400	1.86500	0
24/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.94900	2.83800	0
24/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.36200	0.33800	0
24/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01000	0.01000	0
24/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.02700	0.02700	0
24/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06100	0.05900	0
24/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.12900	0.12500	0
24/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.32500	0.30500	0
24/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.57600	0.53200	0
24/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.09500	1.01200	0
24/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.92700	1.81900	0
24/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.90000	2.78900	0
24/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02000	0.02000	0
24/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.04800	0.04700	0
24/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10000	0.09800	0
24/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.23100	0.22000	0
24/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.38300	0.35700	0
24/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.69900	0.64100	0
24/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.32000	1.22100	0
24/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.21400	2.10000	0
24/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02100	0.02100	0
24/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.04900	0.04800	0
24/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.10300	0.10100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.24200	0.23000	0
24/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.40500	0.37700	0
24/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.74700	0.68500	0
24/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.40100	1.30100	0
24/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.31100	2.19800	0
24/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01100	0.01100	0
24/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03000	0.03000	0
24/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.06600	0.06500	0
24/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.14300	0.13800	0
24/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.37200	0.34700	0
24/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.67700	0.62000	0
24/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.28000	1.18200	0
24/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.16500	2.05100	0
24/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.14700	3.03600	0
24/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01100	0.01000	0
24/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.02900	0.02800	0
24/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06400	0.06200	0
24/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.13800	0.13300	0
24/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.14600	0.14100	0
24/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.19600	3.08500	0
24/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.39400	0.36600	0
24/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.72300	0.66300	0
24/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.36000	1.26100	0
24/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.26300	2.14900	0
24/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.24600	3.13500	0
24/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01200	0.01100	0
24/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03100	0.03000	0
24/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.06800	0.06600	0
24/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.35300	0.32900	0
24/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.63300	0.58300	0
24/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.20200	1.11200	0
24/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.06800	1.95700	0
24/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.04800	2.93700	0
24/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02500	0.02500	0
24/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.05700	0.05600	0
24/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.12200	0.11800	0
24/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.30100	0.28300	0
24/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.52600	0.48700	0
24/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.99700	0.92000	0
24/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.79100	1.68300	0
24/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.75200	2.64100	0
24/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00800	0.00800	0
24/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02400	0.02400	0
24/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05400	0.05300	0
24/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.11500	0.11200	0
24/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.27900	0.26300	0
24/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.48100	0.44600	0
24/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.90700	0.83500	0
24/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.65700	1.55200	0
24/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.60500	2.49300	0
24/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03200	0.03200	0
24/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07000	0.06800	0
24/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.15300	0.14700	0
24/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.29500	3.18400	0
24/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03200	0.03100	0
24/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.06900	0.06700	0
24/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.15000	0.14400	0
24/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.91500	3.02000	0
24/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.83400	4.94300	0
24/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.79700	6.90700	0
24/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.77700	8.88800	0
24/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01000	0.01000	0
24/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.86800	2.97300	0
24/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.78500	4.89400	0
24/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.74700	6.85800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.72700	8.83800	0
24/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02000	0.01900	0
24/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.07200	0.07800	0
24/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.32200	0.36100	0
24/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.89600	0.97200	0
24/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.69400	1.78900	0
24/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.53000	3.63800	0
24/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.46900	5.57900	0
24/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.43900	7.55000	0
24/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.42300	9.53400	0
24/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01700	0.01700	0
24/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.05600	0.05900	0
24/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.26200	0.29600	0
24/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.79100	0.86300	0
24/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.56600	1.65900	0
24/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.38700	3.49400	0
24/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.32200	5.43200	0
24/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.29000	7.40100	0
24/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.27400	9.38500	0
24/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01300	0.01300	0
24/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03300	0.03300	0
24/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.16700	0.18800	0
24/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.59800	0.65900	0
24/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.31800	1.40500	0
24/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.88300	4.99200	0
24/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.84600	6.95600	0
24/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.82700	8.93700	0
24/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01100	0.01100	0
24/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02800	0.02500	0
24/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.12500	0.13700	0
24/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.48800	0.53900	0
24/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.15900	1.24200	0
24/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01100	0.01100	0
24/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.96100	3.06700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.10300	3.20900	0
24/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.02900	5.13800	0
24/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	6.99400	7.10400	0
24/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.97600	9.08600	0
24/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03000	0.02700	0
24/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.14500	0.15800	0
24/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.54200	0.59600	0
24/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.23700	1.32300	0
24/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.00800	3.11400	0
24/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.93100	5.04100	0
24/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.89500	7.00600	0
24/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.87600	8.98700	0
24/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02600	0.02400	0
24/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.11600	0.12700	0
24/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.46200	0.51100	0
24/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.12000	1.20300	0
24/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.95700	2.05600	0
24/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.81800	3.92700	0
24/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.76400	5.87400	0
24/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.73600	7.84700	0
24/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.72200	9.83300	0
24/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.02900	0.02600	0
24/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.13500	0.14700	0
24/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.51400	0.56700	0
24/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.19800	1.28300	0
24/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.04600	2.14600	0
24/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.91500	4.02400	0
24/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.86300	5.97300	0
24/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.83500	7.94600	0
24/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.82200	9.93200	0
24/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01500	0.01500	0
24/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.04200	0.04500	0
24/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.21000	0.23800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.69100	0.75800	0
24/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.44000	1.53100	0
24/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.24400	3.35100	0
24/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.17600	5.28500	0
24/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.14200	7.25300	0
24/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.12500	9.23600	0
24/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.27700	1.36400	0
24/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01400	0
24/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.03900	0.04100	0
24/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.19400	0.22100	0
24/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.65900	0.72400	0
24/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.39900	1.48900	0
24/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.19700	3.30300	0
24/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.12700	5.23600	0
24/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.09300	7.20300	0
24/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.07500	9.18600	0
24/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.95810	6.95360	13,612
24/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.15800	1.15400	0
24/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.15800	2.15400	0
24/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.15800	3.15400	0
24/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.70800	3.70400	0
24/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02100	0.02200	0
24/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.70800	1.70400	0
24/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.70800	2.70400	0
24/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.95800	1.95400	0
24/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.95800	2.95400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.95800	3.95400	0
24/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03400	0.03600	0
24/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.80800	1.80400	0
24/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.80800	2.80400	0
24/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.80800	3.80400	0
24/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.15800	4.15400	0
24/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.05800	1.05400	0
24/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.05800	2.05400	0
24/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.05800	3.05400	0
24/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	4.05800	4.05400	0
24/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.00800	1.00400	0
24/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.00800	2.00400	0
24/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.00800	3.00400	0
24/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	4.00800	4.00400	0
24/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.10800	1.10400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.10800	2.10400	0
24/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.10800	3.10400	0
24/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.10800	4.10400	0
24/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.20800	1.20400	0
24/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.20800	2.20400	0
24/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.20800	3.20400	0
24/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.20800	4.20400	0
24/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.50800	1.50400	0
24/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.50800	2.50400	0
24/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.50800	3.50400	0
24/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.50800	4.50400	0
24/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.30800	1.30400	0
24/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.30800	2.30400	0
24/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.30800	3.30400	0
24/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.30800	4.30400	0
24/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.25800	1.25400	0
24/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.25800	2.25400	0
24/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.25800	3.25400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.25800	4.25400	0
24/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.35800	1.35400	0
24/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.35800	2.35400	0
24/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.35800	3.35400	0
24/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.35800	4.35400	0
24/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.40800	1.40400	0
24/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.40800	2.40400	0
24/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.40800	3.40400	0
24/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.40800	4.40400	0
24/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.45800	1.45400	0
24/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.45800	2.45400	0
24/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.45800	3.45400	0
24/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.45800	4.45400	0
24/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.55800	1.55400	0
24/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.55800	2.55400	0
24/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.55800	3.55400	0
24/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.55800	4.55400	0
24/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.85900	0.85400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.95800	0.95400	0
24/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.90900	0.90400	0
24/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.09300	0.09400	0
24/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.15800	0.15800	0
24/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.23700	0.23600	0
24/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.41700	0.41400	0
24/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.51300	0.50900	0
24/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.61100	0.60700	0
24/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.71000	0.70500	0
24/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.80900	0.80500	0
24/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.75900	0.75500	0
24/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04400	0.04600	0
24/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.07300	0.07400	0
24/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.12400	0.12400	0
24/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.19600	0.19500	0
24/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.28000	0.27800	0
24/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.37000	0.36700	0
24/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.46500	0.46100	0
24/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.56200	0.55800	0
24/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.66000	0.65600	0
24/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.32400	0.32200	0
24/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.85800	1.85400	0
24/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.85800	2.85400	0
24/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.85800	3.85400	0
24/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05700	0.05800	0
24/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.90800	1.90400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.90800	2.90400	0
24/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.90800	3.90400	0
24/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.04200	6.04600	0
24/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.04200	8.04600	0
24/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.14900	0.15400	0
24/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.09200	2.09600	0
24/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.09200	4.09600	0
24/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.09200	6.09600	0
24/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.09200	8.09600	0
24/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.14200	2.14600	0
24/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.14200	4.14600	0
24/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.14200	6.14600	0
24/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.14200	8.14600	0
24/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.01600	0.01800	0
24/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
24/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00400	0.00400	0
24/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00700	0.00700	0
24/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.01200	0.01300	0
24/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.02200	0.02400	0
24/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.03800	0.04100	0
24/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.06600	0.07000	0
24/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.11500	0.12000	0
24/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.18600	0.19200	0
24/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00500	0.00500	0
24/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00900	0.01000	0
24/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.02900	0.03200	0
24/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.05000	0.05400	0
24/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.08500	0.09000	0
24/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.44200	1.44600	0
24/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.44200	3.44600	0
24/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.44200	5.44600	0
24/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.44200	7.44600	0
24/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.54200	1.54600	0
24/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.54200	3.54600	0
24/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.54200	5.54600	0
24/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.54200	7.54600	0
24/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.59200	1.59600	0
24/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.59200	3.59600	0
24/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.59200	5.59600	0
24/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.59200	7.59600	0
24/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.64200	1.64600	0
24/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.64200	3.64600	0
24/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.64200	5.64600	0
24/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.64200	7.64600	0
24/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.74200	1.74600	0
24/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.74200	3.74600	0
24/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.74200	5.74600	0
24/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.74200	7.74600	0
24/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.69200	1.69600	0
24/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.69200	3.69600	0
24/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.69200	5.69600	0
24/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.69200	7.69600	0
24/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.49200	1.49600	0
24/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.49200	3.49600	0
24/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.49200	5.49600	0
24/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.49200	7.49600	0
24/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.79200	1.79600	0
24/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.79200	3.79600	0
24/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.79200	5.79600	0
24/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.79200	7.79600	0
24/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.89200	1.89600	0
24/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.89200	3.89600	0
24/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.89200	5.89600	0
24/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.89200	7.89600	0
24/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.99200	1.99600	0
24/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.99200	3.99600	0
24/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.99200	5.99600	0
24/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	7.99200	7.99600	0
24/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.94200	1.94600	0
24/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.94200	3.94600	0
24/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.94200	5.94600	0
24/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	7.94200	7.94600	0
24/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.29200	4.29600	0
24/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.29200	6.29600	0
24/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.29200	8.29600	0
24/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.22600	0.23200	0
24/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.19200	2.19600	0
24/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.19200	4.19600	0
24/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.19200	6.19600	0
24/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.19200	8.19600	0
24/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.04200	2.04600	0
24/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.04200	4.04600	0
24/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.31300	0.31800	0
24/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.29200	2.29600	0
24/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.84200	1.84600	0
24/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.84200	3.84600	0
24/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.84200	5.84600	0
24/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.84200	7.84600	0
24/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	7.00620	7.00360	247
24/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02100	0.02100	0
24/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.48800	0.48700	0
24/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.41000	1.40700	0
24/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.40600	2.40400	0
24/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.40600	3.40400	0
24/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.40600	4.40400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02200	0.02200	0
24/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.52700	0.52500	0
24/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.45900	1.45700	0
24/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.45600	2.45400	0
24/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.45600	3.45400	0
24/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.45600	4.45400	0
24/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02300	0.02400	0
24/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.56700	0.56500	0
24/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.50900	1.50600	0
24/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.50600	2.50400	0
24/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.50600	3.50400	0
24/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.50600	4.50400	0
24/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.41600	0.41500	0
24/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01600	0.01600	0
24/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.31900	0.31800	0
24/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.16200	1.16000	0
24/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.15700	2.15400	0
24/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.15600	3.15400	0
24/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.15600	4.15400	0
24/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01700	0.01800	0
24/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.38200	0.38100	0
24/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.26100	1.25800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.25700	2.25400	0
24/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.25600	3.25400	0
24/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.25600	4.25400	0
24/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01500	0
24/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.28900	0.28900	0
24/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.11300	1.11000	0
24/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.10700	2.10400	0
24/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.10600	3.10400	0
24/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.10600	4.10400	0
24/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01700	0.01700	0
24/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.34900	0.34900	0
24/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.21200	1.20900	0
24/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.20700	2.20400	0
24/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.20600	3.20400	0
24/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.20600	4.20400	0
24/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00900	0.00900	0
24/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.15200	0.15300	0
24/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.78100	0.77900	0
24/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.75800	1.75500	0
24/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.75600	2.75400	0
24/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.75600	3.75400	0
24/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.01900	0.02000	0
24/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.45100	0.45000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.36000	1.35700	0
24/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.35600	2.35400	0
24/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.35600	3.35400	0
24/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.35600	4.35400	0
24/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01100	0.01100	0
24/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.18100	0.18200	0
24/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.87300	0.87000	0
24/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.85700	1.85500	0
24/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.85600	2.85400	0
24/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.85600	3.85400	0
24/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01200	0.01200	0
24/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.19800	0.19900	0
24/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.92000	0.91700	0
24/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.90700	1.90500	0
24/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.90600	2.90400	0
24/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.90600	3.90400	0
24/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01400	0.01400	0
24/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.23600	0.23600	0
24/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.01500	1.01200	0
24/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.00700	2.00400	0
24/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.00600	3.00400	0
24/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	4.00600	4.00400	0
24/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01400	0.01500	0
24/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.26200	0.26200	0
24/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.06400	1.06100	0
24/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.05700	2.05400	0
24/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.05600	3.05400	0
24/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	4.05600	4.05400	0
24/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01000	0.01000	0
24/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.16600	0.16700	0
24/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.82700	0.82400	0
24/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.80800	1.80500	0
24/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.80600	2.80400	0
24/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.80600	3.80400	0
24/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01300	0.01300	0
24/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.21600	0.21700	0
24/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.96700	0.96400	0
24/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.95700	1.95500	0
24/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.95600	2.95400	0
24/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.95600	3.95400	0
24/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.24400	8.24600	0
24/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01100	0.01000	0
24/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.26000	0.26300	0
24/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.05700	2.05900	0
24/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.04500	4.04700	0
24/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.04400	6.04600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.04400	8.04600	0
24/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02100	0.02000	0
24/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.36000	0.36300	0
24/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.20400	2.20600	0
24/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.19400	4.19700	0
24/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.19400	6.19600	0
24/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.19400	8.19600	0
24/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00800	0.00700	0
24/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.20600	0.20800	0
24/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.95800	1.96100	0
24/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	3.94500	3.94700	0
24/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	5.94400	5.94600	0
24/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	7.94400	7.94600	0
24/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00900	0.00800	0
24/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.23000	0.23200	0
24/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.00800	2.01000	0
24/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.99500	3.99700	0
24/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.99400	5.99600	0
24/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	7.99400	7.99600	0
24/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01400	0.01300	0
24/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.29200	0.29500	0
24/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.10600	2.10800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.09500	4.09700	0
24/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.09400	6.09600	0
24/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.09400	8.09600	0
24/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01700	0.01600	0
24/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.32500	0.32800	0
24/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.15500	2.15700	0
24/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.14500	4.14700	0
24/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.14400	6.14600	0
24/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.14400	8.14600	0
24/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.09500	0.09600	0
24/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.66300	1.66600	0
24/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.64500	3.64700	0
24/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.64400	5.64600	0
24/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.64400	7.64600	0
24/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00100	0
24/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02500	0.02500	0
24/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.39600	0.39900	0
24/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.25300	2.25500	0
24/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.24400	4.24600	0
24/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.24400	6.24600	0
24/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00600	0.00500	0
24/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.14300	0.14500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.81100	1.81300	0
24/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.79500	3.79700	0
24/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.79400	5.79600	0
24/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.79400	7.79600	0
24/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00700	0.00600	0
24/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.18300	0.18500	0
24/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.90900	1.91100	0
24/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.89500	3.89700	0
24/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.89400	5.89600	0
24/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.89400	7.89600	0
24/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00500	0.00400	0
24/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.12600	0.12700	0
24/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.76100	1.76400	0
24/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.74500	3.74700	0
24/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.74400	5.74600	0
24/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.74400	7.74600	0
24/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
24/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.16300	0.16400	0
24/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.86000	1.86200	0
24/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.84500	3.84700	0
24/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.84400	5.84600	0
24/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.84400	7.84600	0
24/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.11000	0.11100	0
24/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00200	0
24/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.06100	0.06100	0
24/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.51700	1.52000	0
24/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.49500	3.49700	0
24/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.49400	5.49600	0
24/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.49400	7.49600	0
24/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.07100	0.07100	0
24/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.56600	1.56800	0
24/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.54500	3.54700	0
24/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.54400	5.54600	0
24/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.54400	7.54600	0
24/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00400	0.00300	0
24/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08200	0.08300	0
24/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.61500	1.61700	0
24/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.59500	3.59700	0
24/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.59400	5.59600	0
24/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.59400	7.59600	0
24/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	7.05520	7.05090	4,490
24/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.39800	0.39800	0
24/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.25000	0.25400	0
25/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.88790	7.80540	246,047
25/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.02400	0.01700	0
25/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.64200	0.56200	0
25/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.63800	1.55500	0
25/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.63800	2.55500	0
25/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.63800	3.55500	0
25/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.88900	0.80700	0
25/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.88800	1.80500	0
25/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.88800	2.80500	0
25/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.88800	3.80500	0
25/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.83800	3.75500	0
25/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.74000	0.65900	0
25/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.73800	1.65500	0
25/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.73800	3.65500	0
25/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.23800	2.15500	0
25/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.23800	3.15500	0
25/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.58800	1.50500	0
25/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.58800	2.50500	0
25/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.58800	3.50500	0
25/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.78800	3.70500	0
25/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.03000	0.02100	0
25/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.69100	0.61000	0
25/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.68800	1.60500	0
25/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.68800	2.60500	0
25/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.68800	3.60500	0
25/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.01600	0.01100	0
25/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.54500	0.46700	0
25/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.53800	1.45500	0
25/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.53800	2.45500	0
25/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.53800	3.45500	0
25/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.28800	1.20500	0
25/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.28800	2.20500	0
25/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.28800	3.20500	0
25/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.45100	0.37600	100
25/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.43800	1.35500	0
25/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.43800	2.35500	0
25/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.43800	3.35500	0
25/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.01300	0.00900	0
25/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.49800	0.42100	0
25/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.48800	2.40500	0
25/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.48800	3.40500	0
25/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.38800	1.30500	0
25/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.38800	2.30500	0
25/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.38800	3.30500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.33800	1.25500	0
25/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.33800	2.25500	0
25/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.33800	3.25500	0
25/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.23700	0.17700	1,097
25/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.18800	1.10600	0
25/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.18800	2.10500	0
25/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.18800	3.10500	0
25/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.20000	0.14500	4,010
25/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	1.13800	1.05600	0
25/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	2.13800	2.05500	0
25/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	3.13800	3.05500	0
25/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.83900	0.75700	0
25/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.83800	1.75500	0
25/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.83800	2.75500	0
25/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.13500	0.09500	4,000
25/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	1.03800	0.95600	0
25/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	2.03800	1.95500	0
25/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	3.03800	2.95500	0
25/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.98800	0.90600	0
25/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.98800	1.90500	0
25/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.93800	0.85600	0
25/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.93800	1.85500	0
25/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.93800	2.85500	0
25/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.78900	0.70800	0
25/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.78800	1.70500	0
25/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.78800	2.70500	0
25/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.59300	0.51400	0
25/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.48800	1.40500	0
25/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.98800	2.90500	0
25/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.48800	4.40500	0
25/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.23800	1.15500	0
25/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.73800	2.65500	0
25/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.23800	4.15500	0
25/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.40500	0.33200	8,029
25/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00100	0.00000	16,483
25/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.36000	0.29000	15,890
25/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.31700	0.25000	238
25/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.27600	0.21200	279
25/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.10700	0.07700	5,000
25/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.05800	0.04100	5,000
25/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.02000	0.01400	0
25/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.08700	0.06300	0
25/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.07100	0.05100	40
25/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.03800	0.02600	279
25/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.04700	0.03300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00800	0.00600	15,890
25/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.01000	0.00700	0
25/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00700	0.00500	0
25/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00500	0.00400	1
25/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
25/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
25/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
25/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.28800	4.20500	0
25/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.33800	4.25500	0
25/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.18800	4.10500	0
25/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.16600	0.11500	350
25/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	1.08800	1.00600	0
25/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	2.08800	2.00500	0
25/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	3.08800	3.00500	0
25/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	4.08800	4.00500	0
25/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	4.03800	3.95500	0
25/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.98800	3.90500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.43800	4.35500	0
25/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.38800	4.30500	0
25/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	4.13800	4.05500	0
25/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.93800	3.85500	0
25/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.06200	8.14500	0
25/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	5.86200	5.94500	0
25/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	7.86200	7.94500	0
25/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.61200	7.69500	0
25/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.56200	7.64500	0
25/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.01200	8.09500	0
25/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	5.96200	6.04500	0
25/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	7.96200	8.04500	0
25/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00000	0.00100	12,000
25/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.07800	0.11000	0
25/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	7.91200	7.99500	0
25/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.81200	7.89500	0
25/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.66200	7.74500	0
25/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.71200	7.79500	0
25/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.11200	3.19500	0
25/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.55200	3.63500	0
25/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	1.96200	2.04500	0
25/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.41200	4.49500	0
25/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	1.86200	1.94500	0
25/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.06200	2.14500	0
25/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.16200	2.24500	0
25/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.26200	2.34500	0
25/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.36200	2.44500	0
25/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.46200	2.54500	0
25/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.56200	2.64500	0
25/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.66200	4.74500	0
25/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.61200	1.69500	0
25/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.21200	3.29500	0
25/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.31200	3.39500	0
25/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.41200	3.49500	0
25/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.51200	3.59500	0
25/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.61200	3.69500	0
25/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.71200	3.79500	0
25/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.81200	5.89500	0
25/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.46200	1.54500	0
25/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	2.96200	3.04500	0
25/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.06200	3.14500	0
25/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.16200	3.24500	0
25/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.26200	3.34500	0
25/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.36200	3.44500	0
25/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.46200	3.54500	0
25/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.56200	3.64500	0
25/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.66200	5.74500	0
25/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.36300	1.44500	0
25/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	2.86200	2.94500	0
25/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.56200	5.64500	0
25/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.31300	1.39500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.81200	2.89500	0
25/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	2.91200	2.99500	0
25/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.01200	3.09500	0
25/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.51200	5.59500	0
25/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.21300	1.29600	0
25/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.71200	2.79500	0
25/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.41200	5.49500	0
25/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.66200	3.74500	0
25/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.76200	3.84500	0
25/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	3.86200	3.94500	0
25/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	3.96200	4.04500	0
25/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.06200	6.14500	0
25/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.81200	1.89500	0
25/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.81200	3.89500	0
25/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	3.91200	3.99500	0
25/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.01200	6.09500	0
25/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.06200	4.14500	0
25/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.16200	4.24500	0
25/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.26200	6.34500	0
25/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	1.91200	1.99500	0
25/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.01200	4.09500	0
25/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.11200	6.19500	0
25/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.71200	1.79500	0
25/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	5.91200	5.99500	0
25/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.51200	1.59500	0
25/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.41200	1.49500	0
25/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.61200	5.69500	0
25/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.91400	0.99700	0
25/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.61200	2.69500	0
25/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.31200	5.39500	0
25/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.06300	1.14600	0
25/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.76200	2.84500	0
25/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.46200	5.54500	0
25/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.71200	5.79500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.96400	1.04600	0
25/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.66200	2.74500	0
25/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.36200	5.44500	0
25/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.11300	1.19600	0
25/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.76200	5.84500	0
25/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.86500	0.94700	0
25/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.26200	5.34500	0
25/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.71700	0.79900	0
25/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.41200	2.49500	0
25/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.51200	2.59500	0
25/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.11200	5.19500	0
25/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.66900	0.75000	0
25/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.06200	5.14500	0
25/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.57200	0.65200	0
25/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	4.96200	5.04500	0
25/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.62000	0.70100	0
25/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.31200	2.39500	0
25/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.01200	5.09500	0
25/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.25900	0.32800	0
25/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.01200	2.09500	0
25/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.11200	2.19500	0
25/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.21200	2.29500	0
25/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.61200	4.69500	0
25/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.30000	0.37100	0
25/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.18300	0.24600	0
25/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.51200	4.59500	0
25/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.14900	0.20800	0
25/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.76200	1.84500	0
25/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.46200	4.54500	0
25/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.43200	0.50900	0
25/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.81200	4.89500	0
25/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.22000	0.28600	0
25/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.56200	4.64500	0
25/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.11900	0.17200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.03800	0.05700	0
25/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.56200	1.64500	0
25/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.66200	1.74500	0
25/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.02900	0.04500	220
25/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.02200	0.03500	0
25/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.36200	4.44500	0
25/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.26300	1.34500	0
25/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.01700	0.02700	200
25/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.76200	4.84500	0
25/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.76200	7.84500	0
25/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.51200	7.59500	0
25/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00500	0.00900	0
25/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.11200	4.19500	0
25/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00100	0.00300	0
25/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.21200	4.29500	0
25/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.21200	5.29500	0
25/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00000	0.00100	500
25/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00000	0.00100	670
25/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.01400	1.09600	0
25/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00000	0.00100	5,000
25/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.09700	0.14000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.16300	1.24600	0
25/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.06200	0.09000	100
25/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.04900	0.07200	562
25/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.81600	0.89800	0
25/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.31200	4.39500	0
25/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.16200	5.24500	0
25/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.01000	0.01600	0
25/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.52500	0.60400	0
25/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.01300	0.02100	0
25/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00700	0.01200	0
25/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.47800	0.55600	0
25/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00300	0.00500	5,110
25/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.34200	0.41600	0
25/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.71200	4.79500	0
25/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.21200	6.29500	0
25/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.21200	8.29500	0
25/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.31200	6.39500	0
25/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.31200	8.39500	0
25/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.41200	6.49500	0
25/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.41200	8.49500	0
25/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.51200	6.59500	0
25/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.51200	8.59500	0
25/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.46200	6.54500	0
25/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.46200	8.54500	0
25/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.66200	6.74500	0
25/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.66200	8.74500	0
25/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.71200	6.79500	0
25/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.71200	8.79500	0
25/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.76600	0.84800	0
25/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.76200	6.84500	0
25/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.76200	8.84500	0
25/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.56200	6.64500	0
25/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.56200	8.64500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00200	0.00400	0
25/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.26200	4.34500	0
25/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.26200	8.34500	0
25/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.16200	6.24500	0
25/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.16200	8.24500	0
25/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00100	0.00200	9,671
25/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.11200	8.19500	0
25/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00400	0.00700	0
25/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.38600	0.46200	0
25/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.36200	6.44500	0
25/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.36200	8.44500	0
25/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.61200	6.69500	0
25/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.61200	8.69500	0
25/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	8.02550	7.93750	41,366
25/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.18800	0.16500	0
25/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.87600	3.78800	0
25/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.82600	3.73800	0
25/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01000	0.00800	0
25/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.27700	2.18900	0
25/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.27600	3.18800	0
25/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.65900	0.59300	0
25/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.58100	1.49400	0
25/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.57600	2.48800	0
25/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.57600	3.48800	0
25/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.68000	1.59300	0
25/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.67600	2.58800	0
25/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.67600	3.58800	0
25/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.82000	0.74700	0
25/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.77900	1.69200	0
25/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.77600	3.68800	0
25/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.21400	0.18800	140
25/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.77800	0.70700	0
25/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.72900	1.64200	0
25/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.72600	2.63800	0
25/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.72600	3.63800	0
25/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.17600	0.15400	0
25/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.12000	0.10500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.12800	0.11200	0
25/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.33400	1.24900	0
25/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.32600	2.23900	0
25/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.32600	3.23800	0
25/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.16500	0.14400	0
25/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.62100	0.55800	100
25/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.52600	2.43800	0
25/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.52600	3.43800	0
25/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.15500	0.13500	0
25/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.58500	0.52400	0
25/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.48200	1.39600	0
25/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.47600	2.38800	0
25/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.47600	3.38800	0
25/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.14500	0.12700	0
25/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.43300	1.34700	0
25/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.42600	2.33900	0
25/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.42600	3.33800	0
25/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00500	0.00400	0
25/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.13600	0.11900	0
25/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.38300	1.29800	0
25/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.37600	2.28900	0
25/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.37600	3.28800	0
25/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.11300	0.09900	0
25/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.42400	0.37400	21,795
25/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.23700	1.15200	0
25/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.22700	2.13900	0
25/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.22600	3.13800	0
25/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.39500	0.34800	450
25/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.18800	1.10400	0
25/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.17700	2.08900	0
25/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.17600	3.08800	0
25/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.10000	0.08700	0
25/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.36900	0.32400	55
25/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	1.13900	1.05600	0
25/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	2.12700	2.03900	0
25/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	3.12600	3.03800	0
25/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01100	0.00900	0
25/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.90700	0.83000	0
25/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.87800	1.79100	0
25/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.87600	2.78800	0
25/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.01200	0.01100	0
25/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.07900	0.06900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.27900	0.24600	0
25/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.95100	0.87300	0
25/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.92800	1.84100	0
25/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.92600	2.83800	0
25/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.34300	0.30000	0
25/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	1.09100	1.00800	0
25/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	2.07700	1.99000	0
25/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	3.07600	2.98800	0
25/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.09400	0.08200	0
25/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.10600	0.09300	0
25/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.08900	0.07800	0
25/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	1.04300	0.96200	0
25/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	2.02700	1.94000	0
25/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00500	0.00400	0
25/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.07000	0.06200	21,795
25/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.86300	0.78800	0
25/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.82800	1.74100	0
25/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.82600	2.73800	0
25/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.06700	0.05900	0
25/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.08400	0.07300	0
25/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.73700	0.66800	0
25/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.53100	1.44500	0
25/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	3.02600	2.93800	0
25/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.52600	4.43800	0
25/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.22900	0.20100	0
25/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.28500	1.20000	0
25/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.77600	2.68800	0
25/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.27600	4.18800	0
25/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.06300	0.05500	0
25/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.55000	0.49100	390
25/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
25/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.07500	0.06500	21,978
25/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.06000	0.05300	0
25/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.51600	0.46000	100
25/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.04600	0.04100	0
25/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.05100	0.04500	0
25/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.48400	0.43000	600
25/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.04400	0.03900	0
25/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.04900	0.04300	0
25/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.05400	0.04700	0
25/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.45300	0.40100	33
25/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.26100	0.23000	0
25/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.01100	0.01000	0
25/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.01300	0.01100	0
25/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01600	0.01300	0
25/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.20100	0.17600	1,900
25/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01500	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01700	0.01500	0
25/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.24500	0.21500	135
25/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01900	0.01600	0
25/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.02200	0.01800	0
25/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.02500	0.02200	0
25/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.03000	0.02500	0
25/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.03300	0.02900	0
25/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.03600	0.03200	0
25/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.04000	0.03500	0
25/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.29900	0.26300	0
25/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
25/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.05700	0.05000	26,596
25/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.02000	0.01700	0
25/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.02300	0.02000	0
25/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.02700	0.02300	0
25/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.03500	0.03100	0
25/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.03800	0.03400	0
25/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.04200	0.03700	0
25/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.31900	0.28100	0
25/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.03200	0.02700	0
25/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.32600	4.23800	0
25/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.22600	4.13800	0
25/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	4.07600	3.98800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.17600	4.08800	0
25/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	4.12600	4.03800	0
25/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	4.02600	3.93800	0
25/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.92600	3.83800	0
25/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.69700	0.63000	0
25/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.37600	4.28800	0
25/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.99700	0.91700	0
25/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.97800	1.89000	0
25/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.97600	2.88800	0
25/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.97600	3.88800	0
25/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.42600	4.33800	0
25/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.57500	7.66300	0
25/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.02200	0.03000	0
25/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.02500	6.11300	0
25/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.02500	8.11300	0
25/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.07500	6.16300	0
25/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.07500	8.16300	0
25/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.62500	7.71300	0
25/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.07200	0.09300	0
25/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	7.97500	8.06300	0
25/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	5.87500	5.96300	0
25/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	7.87500	7.96300	0
25/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.47500	9.56300	0
25/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.82500	5.91300	0
25/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.82500	7.91300	0
25/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	3.92600	4.01400	0
25/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	5.92500	6.01300	0
25/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	7.92500	8.01300	0
25/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.77700	3.86400	0
25/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.77500	5.86300	0
25/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.77500	7.86300	0
25/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.72700	3.81500	0
25/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.72500	5.81300	0
25/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.67500	7.76300	0
25/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.00700	2.09000	0
25/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.29400	0.34400	0
25/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.71700	1.80000	0
25/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.81300	1.89700	0
25/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	1.91000	1.99400	0
25/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.10200	2.18600	0
25/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.19800	2.28300	0
25/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.29500	2.38000	0
25/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.37600	4.46400	0
25/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.43200	1.51300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.12600	4.21400	0
25/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.32400	0.37600	0
25/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.76500	1.84800	0
25/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	1.86100	1.94500	0
25/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	1.95800	2.04200	0
25/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.05500	2.13800	0
25/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.15000	2.23500	0
25/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.24700	2.33100	0
25/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.34400	2.42900	0
25/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.42600	4.51400	0
25/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.42000	0.47800	6
25/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.39200	2.47800	0
25/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.49000	2.57500	0
25/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.57600	4.66400	0
25/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.52600	0.58900	0
25/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.44100	2.52600	0
25/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.53800	2.62400	0
25/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.63600	2.72300	0
25/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.72600	4.81400	0
25/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.38600	0.44300	0
25/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.52600	4.61400	0
25/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.17800	0.21400	0
25/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.47900	1.56000	0
25/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.57400	1.65600	0
25/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.66900	1.75200	0
25/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.15900	0.19300	0
25/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.52600	1.60800	0
25/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.62100	1.70400	0
25/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.17600	4.26400	0
25/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.14100	0.17300	0
25/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.38500	1.46600	0
25/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.20000	1.27800	0
25/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	3.87600	3.96400	0
25/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.22600	4.31400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.12500	0.15400	130
25/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.33800	1.41800	0
25/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01000	0.01300	0
25/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.45400	0.51400	0
25/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.22900	3.31700	0
25/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.22500	6.31300	0
25/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.72500	7.81300	0
25/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00600	0.00800	0
25/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	2.98100	3.06800	0
25/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.47600	4.56400	0
25/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	5.97500	6.06300	0
25/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.47500	7.56300	0
25/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.06200	0.08100	0
25/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.10900	1.18600	0
25/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.29200	1.37200	0
25/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.82700	3.91400	0
25/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.03800	0.05100	0
25/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.24500	1.32500	0
25/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.18000	3.26700	0
25/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.17500	5.26300	0
25/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.01800	0.02500	0
25/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.06400	1.14100	0
25/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	3.97600	4.06400	0
25/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	4.97500	5.06300	0
25/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.93100	1.00600	0
25/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.01900	1.09500	0
25/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.32900	3.41600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.32600	4.41400	0
25/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.32500	5.41300	0
25/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.01600	0.02100	0
25/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.26800	0.31300	0
25/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.42800	3.51600	0
25/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.42500	5.51300	0
25/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.02600	0.03600	200
25/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.35400	0.40900	0
25/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.15400	1.23200	0
25/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.58700	2.67400	0
25/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.57700	3.66500	0
25/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.57500	5.66300	0
25/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.03200	0.04300	0
25/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.62700	3.71500	0
25/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.62600	4.71400	0
25/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.62500	5.71300	0
25/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.68600	2.77200	0
25/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.67700	3.76500	0
25/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.67600	4.76400	0
25/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.67500	5.76300	0
25/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.47800	3.56500	0
25/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.47500	5.56300	0
25/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.01400	0.01900	0
25/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.24400	0.28700	0
25/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.97500	1.05000	0
25/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.37800	3.46600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.37500	5.46300	0
25/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.01300	0.01700	0
25/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.22000	0.26100	430
25/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.01200	0.01500	0
25/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.19900	0.23700	200
25/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.88800	0.96200	0
25/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.27900	3.36600	0
25/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.27600	4.36400	0
25/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.27500	5.36300	0
25/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.00800	0.01100	0
25/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.76100	0.83200	0
25/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.13000	3.21700	0
25/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.12500	5.21300	0
25/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.00800	0.01000	0
25/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.72000	0.79000	0
25/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.08100	3.16800	0
25/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.07600	4.16400	0
25/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.07500	5.16300	0
25/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00700	0.00900	0
25/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.11000	0.13700	0
25/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.68000	0.74800	0
25/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.03100	3.11800	0
25/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.02600	4.11400	0
25/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.02500	5.11300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.09600	0.12100	0
25/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.64000	0.70700	0
25/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.00900	0.01200	0
25/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.80300	0.87500	0
25/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.47500	6.56300	0
25/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.52800	3.61500	0
25/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.52500	6.61300	0
25/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.57500	6.66300	0
25/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.84500	0.91800	0
25/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.60100	0.66700	0
25/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.05300	0.07000	0
25/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.48900	0.55100	0
25/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.77600	4.86400	0
25/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.27500	6.36300	0
25/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.04500	0.06000	0
25/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.22500	8.31300	0
25/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.32500	6.41300	0
25/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.32500	8.41300	0
25/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.08400	0.10600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.42500	6.51300	0
25/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.42500	8.51300	0
25/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.52500	8.61300	0
25/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.47500	8.56300	0
25/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.67500	6.76300	0
25/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.67500	8.76300	0
25/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.73500	2.82100	0
25/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.72500	6.81300	0
25/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.72500	8.81300	0
25/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.78400	2.87100	0
25/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.77500	6.86300	0
25/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.77500	8.86300	0
25/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.57500	8.66300	0
25/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.27500	8.36300	0
25/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.17500	6.26300	0
25/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.17500	8.26300	0
25/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.12500	6.21300	0
25/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.12500	8.21300	0
25/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.56300	0.62800	0
25/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	8.16370	8.07690	6,902
25/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00800	0.00700	0
25/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.03500	0.03100	0
25/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.11800	0.10700	0
25/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.35100	1.27100	0
25/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.31900	2.23300	0
25/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.31500	3.22800	0
25/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.31400	4.22700	0
25/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00900	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.03500	0.03200	0
25/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.12200	0.11000	0
25/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.62500	0.57200	0
25/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.39800	1.31700	0
25/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.36900	2.28300	0
25/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.36500	3.27800	0
25/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.36400	4.27700	0
25/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.59700	0.54500	509
25/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00800	0.00700	0
25/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.03400	0.03000	0
25/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.11400	0.10300	0
25/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.57000	0.51900	0
25/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.30500	1.22600	0
25/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.26900	2.18300	0
25/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.26500	3.17800	0
25/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.26400	4.17700	0
25/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00800	0.00700	0
25/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.03300	0.03000	0
25/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.11000	0.10000	0
25/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.54400	0.49500	0
25/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.26000	1.18100	0
25/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.22000	2.13400	0
25/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.21500	3.12800	0
25/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.21400	4.12700	0
25/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00700	0.00600	0
25/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.03100	0.02800	0
25/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.10400	0.09400	0
25/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.49400	0.44800	0
25/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.16900	1.09200	0
25/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	2.12100	2.03500	0
25/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	3.11500	3.02900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	4.11400	4.02700	0
25/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00700	0.00600	0
25/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.03100	0.02700	0
25/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.10100	0.09100	0
25/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.47100	0.42800	0
25/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	1.12500	1.05000	0
25/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	2.07100	1.98600	0
25/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	3.06500	2.97900	0
25/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	4.06400	3.97700	0
25/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00700	0.00600	0
25/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.03000	0.02600	0
25/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.09800	0.08700	0
25/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.44900	0.40900	0
25/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	1.08100	1.01000	0
25/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	2.02200	1.93700	0
25/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	3.01600	2.92900	0
25/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	4.01400	3.92700	0
25/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02700	0.02300	0
25/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.08800	0.07900	0
25/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.96100	0.89400	0
25/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.87500	1.79100	0
25/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.86600	2.78000	0
25/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.86400	3.77700	0
25/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02800	0.02400	0
25/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.09100	0.08100	0
25/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.41100	0.37400	0
25/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	1.00000	0.93200	0
25/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.92400	1.84000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.91600	2.82900	0
25/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.91400	3.82700	0
25/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00500	0.00400	0
25/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.02500	0.02100	0
25/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.08200	0.07300	0
25/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.36000	0.32700	585
25/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.88600	0.82200	0
25/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.77800	1.69500	0
25/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.76600	2.68000	0
25/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.76400	3.67800	0
25/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.39300	0.35800	0
25/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03700	0.03400	0
25/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.13000	0.11800	0
25/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.68400	0.62800	0
25/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.49100	1.41000	0
25/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.46800	2.38200	0
25/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.46500	3.37800	0
25/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.46400	4.37700	0
25/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.03600	0.03300	0
25/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.12600	0.11400	0
25/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.65400	0.59900	0
25/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.44400	1.36300	0
25/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.41800	2.33200	0
25/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.41500	3.32800	0
25/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.41400	4.32700	0
25/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00800	0.00700	0
25/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.03200	0.02900	0
25/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.10700	0.09700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.51800	0.47100	0
25/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.21400	1.13600	0
25/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	2.17000	2.08500	0
25/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	3.16500	3.07900	0
25/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	4.16400	4.07700	0
25/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02900	0.02500	0
25/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.09400	0.08400	0
25/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.42900	0.39100	0
25/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	1.04000	0.97100	0
25/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.97300	1.88800	0
25/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.96600	2.87900	0
25/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.96400	3.87700	0
25/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.02600	0.02200	0
25/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.08500	0.07600	0
25/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.37600	0.34200	3,000
25/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.92300	0.85800	0
25/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.82700	1.74300	0
25/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.81600	2.73000	0
25/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.81400	3.72700	0
25/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.17300	0.15600	0
25/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.19400	0.17500	0
25/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.31600	0.28700	500
25/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.21800	0.19700	0
25/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.27800	0.25300	3,000
25/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.20100	0.18200	0
25/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.13700	1.20500	0
25/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.05400	1.12000	0
25/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.81400	0.87600	0
25/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.18000	1.24800	0
25/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.70200	0.76000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.30900	1.37900	0
25/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01300	0.01600	0
25/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.10900	0.13100	0
25/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.56200	0.61500	0
25/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.27100	2.34900	0
25/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.21200	4.29500	0
25/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.19200	6.27800	0
25/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.18700	8.27400	0
25/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00900	0.01100	0
25/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.07600	0.09400	0
25/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.46500	0.51400	0
25/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.13000	2.20700	0
25/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.06500	4.14800	0
25/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.04200	6.12800	0
25/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.03700	8.12400	0
25/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00600	0.00800	0
25/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.05000	0.05900	0
25/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.35400	0.39400	0
25/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	1.94300	2.02000	0
25/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	3.86800	3.95200	0
25/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	5.84400	5.93000	0
25/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	7.83700	7.92400	0
25/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.03000	0.03600	0
25/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.24000	0.27200	0
25/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.71200	1.78700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.62200	3.70600	0
25/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.59500	5.68100	0
25/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.58700	7.67400	0
25/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.02700	0.03300	0
25/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.22000	0.25100	0
25/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.66600	1.74100	0
25/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.57300	3.65700	0
25/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.54500	5.63100	0
25/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.53700	7.62400	0
25/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.52900	0.58100	0
25/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01400	0.01800	0
25/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.12200	0.14500	0
25/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.59600	0.65000	0
25/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.31800	2.39600	0
25/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.26100	4.34400	0
25/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.24100	6.32700	0
25/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.23700	8.32400	0
25/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01000	0.01300	0
25/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.08600	0.10500	0
25/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.49700	0.54700	0
25/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.17700	2.25400	0
25/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.11400	4.19700	0
25/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.09200	6.17800	0
25/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.08700	8.17400	0
25/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01100	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.09700	0.11700	0
25/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.22400	2.30200	0
25/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.16300	4.24600	0
25/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.14200	6.22800	0
25/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.13700	8.22400	0
25/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00800	0.01000	0
25/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.06700	0.08300	0
25/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.43500	0.48200	0
25/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.08400	2.16000	0
25/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.01600	4.09900	0
25/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	5.99300	6.07900	0
25/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	7.98700	8.07400	0
25/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00700	0.00900	0
25/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.06100	0.07300	0
25/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.40700	0.45100	0
25/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.03700	2.11400	0
25/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	3.96700	4.05000	0
25/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	5.94300	6.02900	0
25/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	7.93700	8.02400	0
25/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00700	0.00800	0
25/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.05500	0.06500	0
25/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.38000	0.42100	0
25/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	1.99000	2.06700	0
25/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	3.91700	4.00100	0
25/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	5.89300	5.97900	0
25/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	7.88700	7.97400	0
25/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.04600	0.05400	0
25/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.33000	0.36800	0
25/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	1.89600	1.97300	0
25/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.81900	3.90300	0
25/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.79400	5.88000	0
25/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.78700	7.87400	0
25/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.04100	0.04900	0
25/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.30600	0.34200	0
25/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	1.85000	1.92600	0
25/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.77000	3.85300	0
25/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.74400	5.83000	0
25/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.73700	7.82400	0
25/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.28300	0.31800	0
25/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.03400	0.04000	0
25/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.26100	0.29500	0
25/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.75800	1.83300	0
25/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.67100	3.75500	0
25/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.64500	5.73100	0
25/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.63700	7.72400	0
25/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.03700	0.04400	0
25/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.80400	1.88000	0
25/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.72100	3.80400	0
25/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.69400	5.78000	0
25/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.68700	7.77400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.30150	8.21140	673
25/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01500	0.01300	0
25/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03500	0.03100	0
25/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.07700	0.07000	0
25/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.19700	0.18100	0
25/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.71400	0.66200	0
25/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.41800	1.34100	0
25/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.36300	2.27400	0
25/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.35500	3.26500	0
25/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.35200	4.26200	0
25/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.46400	0.42800	0
25/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01500	0.01300	0
25/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03400	0.03100	0
25/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.07500	0.06800	0
25/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.19200	0.17600	300
25/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.37500	1.29800	0
25/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.31300	2.22500	0
25/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.30500	3.21600	0
25/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.30200	4.21200	0
25/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01400	0.01300	0
25/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.03300	0.03000	0
25/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.07400	0.06700	0
25/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.18700	0.17200	0
25/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.66400	0.61400	0
25/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.33200	1.25600	0
25/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.26400	2.17500	0
25/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.25600	3.16600	0
25/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.25200	4.16200	0
25/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01400	0.01200	0
25/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03300	0.03000	0
25/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.07300	0.06600	0
25/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.18300	0.16700	0
25/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.64000	0.59100	0
25/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.29000	1.21500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.21400	2.12600	0
25/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.20600	3.11700	0
25/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.20200	4.11200	0
25/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.68900	0.63800	0
25/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01400	0.01200	0
25/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.03200	0.02900	0
25/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.07100	0.06500	0
25/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.17800	0.16300	0
25/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.61700	0.56900	4,400
25/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.24800	1.17400	0
25/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	2.16500	2.07700	0
25/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	3.15600	3.06700	0
25/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	4.15200	4.06200	0
25/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01300	0.01200	0
25/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03200	0.02900	0
25/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07000	0.06400	0
25/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.17400	0.15900	0
25/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.59400	0.54700	0
25/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.20700	1.13300	0
25/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	2.11600	2.02800	0
25/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	3.10700	3.01700	0
25/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	4.10200	4.01300	0
25/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01300	0.01200	0
25/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03100	0.02800	0
25/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.06900	0.06200	0
25/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.17000	0.15500	0
25/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.57200	0.52800	0
25/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.16700	1.09600	0
25/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	2.06700	1.98000	0
25/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	3.05700	2.96800	0
25/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	4.05300	3.96300	0
25/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.01200	0.01000	0
25/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02900	0.02600	0
25/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.06300	0.05700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.15300	0.13900	0
25/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.49700	0.45800	0
25/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	1.01900	0.95500	0
25/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.87400	1.79100	0
25/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.85800	2.76900	0
25/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.85300	3.76300	0
25/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.01200	0.01100	0
25/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02900	0.02600	0
25/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06400	0.05800	0
25/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.15700	0.14200	0
25/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.51400	0.47500	0
25/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	1.05400	0.98900	0
25/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.92200	1.83700	0
25/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.90800	2.81900	0
25/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.90300	3.81300	0
25/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.44800	0.41300	117
25/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.01100	0.01000	0
25/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02800	0.02500	0
25/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.06200	0.05600	0
25/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.14900	0.13500	0
25/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.48000	0.44300	0
25/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.98400	0.92200	0
25/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.82700	1.74400	0
25/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.80900	2.72000	0
25/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.80300	3.71300	0
25/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.55100	0.51000	0
25/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01500	0.01400	0
25/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03600	0.03200	0
25/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.08000	0.07300	0
25/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.20800	0.19100	0
25/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.76800	0.71400	0
25/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.50700	1.42700	0
25/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.46200	2.37300	0
25/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.45400	3.36500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.45200	4.36200	0
25/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01500	0.01300	0
25/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03500	0.03200	0
25/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.07800	0.07100	0
25/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.20300	0.18600	0
25/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.74100	0.68800	0
25/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.46200	1.38400	0
25/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.41200	2.32400	0
25/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.40500	3.31500	0
25/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.40200	4.31200	0
25/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01300	0.01100	0
25/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.03100	0.02700	0
25/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.06700	0.06100	0
25/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.16600	0.15000	0
25/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	1.12700	1.06000	0
25/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	2.01700	1.93200	0
25/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	3.00700	2.91800	0
25/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	4.00300	3.91300	0
25/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01200	0.01100	0
25/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.03000	0.02700	0
25/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.06600	0.05900	0
25/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.30300	0.27800	0
25/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.24600	0.22600	0
25/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.11300	0.10300	0
25/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.33300	0.30600	0
25/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.25200	5.16100	0
25/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.32300	0.29700	330
25/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.25300	0.23200	0
25/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.16100	0.14600	0
25/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.53300	0.49200	0
25/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	1.09000	1.02400	0
25/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.96900	1.88500	0
25/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.95800	2.86800	0
25/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.95300	3.86300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.02200	0.01900	0
25/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04900	0.04400	0
25/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.79800	4.88300	0
25/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.77100	6.85800	0
25/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
25/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.01800	0.02400	0
25/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.13900	0.16300	0
25/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.58200	0.63100	0
25/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.21000	2.28500	0
25/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.45200	1.52100	0
25/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.12200	1.18600	0
25/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.08200	1.14500	0
25/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	2.86200	2.94200	0
25/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.49500	1.56500	0
25/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.20200	1.26700	0
25/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.11500	4.19800	0
25/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.07900	6.16600	0
25/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.06100	8.15000	0
25/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.01600	0.02100	0
25/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.12600	0.14900	0
25/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.16500	2.23900	0
25/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.06600	4.15000	0
25/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.03000	6.11600	0
25/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.01200	8.10000	0
25/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01100	0.01300	0
25/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.06100	0.07300	0
25/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.34000	0.37700	0
25/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.80200	1.87500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.67700	3.76000	0
25/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.63400	5.72100	0
25/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.61400	7.70200	0
25/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01200	0
25/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.05600	0.06600	0
25/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.31700	0.35300	0
25/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.75700	1.83000	0
25/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.62900	3.71200	0
25/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.58500	5.67100	0
25/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.56400	7.65300	0
25/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.55000	0.59900	0
25/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00800	0.00900	0
25/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.02600	0.03300	0
25/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.18300	0.21100	0
25/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.67900	0.73200	0
25/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.34800	2.42400	0
25/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.26100	4.34500	0
25/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.22700	6.31400	0
25/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.21000	8.29900	0
25/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.74700	0.80200	0
25/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00700	0.00800	0
25/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.02100	0.02600	0
25/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.15300	0.17800	0
25/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.61300	0.66400	0
25/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.25600	2.33100	0
25/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.16300	4.24700	0
25/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.12800	6.21500	0
25/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.11100	8.20000	0
25/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.02300	0.03000	0
25/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.16800	0.19400	0
25/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.64600	0.69700	0
25/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.30200	2.37800	0
25/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.21200	4.29600	0
25/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.17800	6.26500	0
25/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.16100	8.24900	0
25/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.01600	0.01900	0
25/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.11600	0.13500	0
25/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.52100	0.56700	0
25/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.11900	2.19400	0
25/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.01800	4.10100	0
25/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.98000	6.06700	0
25/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.96200	8.05100	0
25/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
25/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01500	0.01700	0
25/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.10600	0.12200	0
25/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.49300	0.53600	0
25/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.07300	2.14800	0
25/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.96900	4.05300	0
25/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.93100	6.01800	0
25/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.91200	8.00100	0
25/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01400	0.01600	0
25/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.09700	0.11300	0
25/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.46600	0.50800	0
25/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.02700	2.10200	0
25/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	3.92000	4.00400	0
25/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	5.88100	5.96800	0
25/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	7.86300	7.95100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.38800	0.42700	0
25/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01300	0.01500	0
25/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.08900	0.10400	0
25/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.43900	0.48000	0
25/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	1.98200	2.05600	0
25/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.87200	3.95500	0
25/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.83200	5.91900	0
25/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.81300	7.90100	0
25/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01300	0.01400	0
25/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.08100	0.09500	0
25/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.41300	0.45300	0
25/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	1.93600	2.01100	0
25/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.82300	3.90600	0
25/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.78200	5.86900	0
25/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.76300	7.85200	0
25/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01200	0.01400	0
25/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.07400	0.08700	0
25/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	1.89100	1.96500	0
25/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.77400	3.85700	0
25/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.73300	5.82000	0
25/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.71400	7.80200	0
25/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.71300	0.76700	0
25/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01200	0.01300	0
25/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.06700	0.08000	0
25/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.36300	0.40100	0
25/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.84600	1.92000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.72600	3.80900	0
25/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.68400	5.77000	0
25/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.66400	7.75200	0
25/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	12.06520	12.04370	13,042
25/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00900	0.00600	0
25/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.18500	0.16500	0
25/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	1.06700	1.04600	0
25/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	2.06500	2.04400	0
25/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00600	0.00400	0
25/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.11600	0.09900	0
25/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.91900	0.89800	0
25/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.91500	1.89400	0
25/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00700	0.00500	0
25/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.13500	0.11700	0
25/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.96800	0.94700	0
25/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.96500	1.94400	0
25/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.91500	2.89400	0
25/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00400	0.00200	0
25/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.06300	0.05100	0
25/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.72400	0.70300	0
25/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.71500	1.69400	0
25/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.71500	2.69400	0
25/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00500	0.00400	0
25/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.10000	0.08400	0
25/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.87000	0.84900	0
25/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.86500	1.84400	0
25/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.86500	2.84400	0
25/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00500	0.00300	0
25/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.08600	0.07200	0
25/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.82100	0.80000	0
25/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.81500	1.79400	0
25/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.81500	2.79400	0
25/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.05400	0.04400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.67600	0.65500	0
25/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.66500	1.64400	0
25/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.66500	2.64400	0
25/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00800	0.00600	0
25/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.15600	0.13700	0
25/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	1.01700	0.99600	0
25/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	2.01500	1.99400	0
25/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.04600	0.03700	0
25/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.62900	0.60800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.61500	1.59400	0
25/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.61500	2.59400	0
25/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.07400	0.06100	0
25/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.77200	0.75100	0
25/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.76500	1.74400	0
25/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.76500	2.74400	0
25/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.01200	0.00900	11,630
25/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.25000	0.22900	0
25/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	1.16600	1.14500	0
25/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	2.16500	2.14400	0
25/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.02500	0.01900	0
25/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.44800	0.42700	0
25/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.41600	1.39400	0
25/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.41500	2.39400	0
25/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.01900	0.01400	0
25/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.36400	0.34300	0
25/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	1.31600	1.29400	0
25/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	2.31500	2.29400	0
25/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.03400	0.02700	0
25/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.53700	0.51600	0
25/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.51500	1.49400	0
25/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.51500	2.49400	0
25/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.01400	0.01000	0
25/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.28600	0.26500	0
25/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	1.21600	1.19500	0
25/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	2.21500	2.19400	0
25/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.01000	0.00700	0
25/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.21600	0.19600	0
25/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	1.11700	1.09500	0
25/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	2.11500	2.09400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.01600	0.01200	0
25/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.32400	0.30300	0
25/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	1.26600	1.24500	0
25/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	2.26500	2.24400	0
25/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
25/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.02200	0.01600	0
25/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.40500	0.38400	0
25/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.36600	1.34400	0
25/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.36500	2.34400	0
25/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.02900	0.02300	0
25/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.49200	0.47100	0
25/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.46600	1.44400	0
25/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.46500	2.44400	0
25/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.04000	0.03100	0
25/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.58300	0.56100	0
25/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.56500	1.54400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.56500	2.54400	0
25/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.46500	3.44400	0
25/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.56500	3.54400	0
25/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.51500	3.49400	0
25/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	3.26500	3.24400	0
25/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	3.16500	3.14400	0
25/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	3.31500	3.29400	0
25/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.66500	3.64400	0
25/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.91500	3.89400	0
25/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.86500	3.84400	0
25/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.61500	3.59400	0
25/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.36500	3.34400	0
25/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	3.21500	3.19400	0
25/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	3.11500	3.09400	0
25/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.96500	2.94400	0
25/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	3.01500	2.99400	0
25/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.71500	3.69400	0
25/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	4.11500	4.09400	0
25/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	3.06500	3.04400	0
25/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	4.06500	4.04400	0
25/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	4.21500	4.19400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	4.01500	3.99400	0
25/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.41500	3.39400	0
25/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.58500	6.60600	0
25/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.58500	8.60600	0
25/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.28500	2.30600	0
25/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.28500	4.30600	0
25/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.28500	6.30600	0
25/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.28500	8.30600	0
25/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	2.98500	3.00600	0
25/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	4.98500	5.00600	0
25/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	6.98500	7.00600	0
25/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	8.98500	9.00600	0
25/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.08500	3.10600	0
25/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.08500	5.10600	0
25/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.08500	7.10600	0
25/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.08500	9.10600	0
25/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.03500	3.05600	0
25/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.03500	5.05600	0
25/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.03500	7.05600	0
25/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.03500	9.05600	0
25/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	6.88500	6.90600	0
25/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	8.88500	8.90600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	6.78500	6.80600	0
25/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.33500	6.35600	0
25/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.33500	8.35600	0
25/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.63500	6.65600	0
25/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.63500	8.65600	0
25/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.38500	2.40600	0
25/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.38500	4.40600	0
25/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.38500	6.40600	0
25/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.38500	8.40600	0
25/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.13600	2.15600	0
25/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.13500	4.15600	0
25/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.13500	6.15600	0
25/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.13500	8.15600	0
25/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	8.68500	8.70600	0
25/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.33500	2.35600	0
25/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.33500	4.35600	0
25/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	6.68500	6.70600	0
25/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	8.78500	8.80600	0
25/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	6.83500	6.85600	0
25/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	8.83500	8.85600	0
25/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	6.73500	6.75600	0
25/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	8.73500	8.75600	0
25/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.48500	6.50600	0
25/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.48500	8.50600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.43500	6.45600	0
25/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.43500	8.45600	0
25/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.53500	6.55600	0
25/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.53500	8.55600	0
25/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.43700	1.45800	0
25/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.01800	0.01700	0
25/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.47500	0.48700	0
25/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.43500	2.45600	0
25/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.43500	3.45600	0
25/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.43500	4.45600	0
25/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.43500	5.45600	0
25/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.02700	0.02700	0
25/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.56400	0.57900	0
25/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.53700	1.55700	0
25/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.53500	2.55600	0
25/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.53500	3.55600	0
25/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.53500	4.55600	0
25/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.53500	5.55600	0
25/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.04000	0.04000	0
25/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.65700	0.67200	0
25/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.63700	1.65700	0
25/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.63500	2.65600	0
25/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.63500	3.65600	0
25/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.63500	4.65600	0
25/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.63500	5.65600	0
25/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.05900	0.05900	0
25/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	0.75100	0.76800	0
25/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	1.73600	1.75700	0
25/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	2.73500	2.75600	0
25/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	3.73500	3.75600	0
25/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	4.73500	4.75600	0
25/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	5.73500	5.75600	0
25/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.10100	0.10200	0
25/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	0.89500	0.91300	0
25/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	1.88600	1.90700	0
25/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	2.88500	2.90600	0
25/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	3.88500	3.90600	0
25/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	4.88500	4.90600	0
25/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	5.88500	5.90600	0
25/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.07100	0.07100	0
25/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	0.79900	0.81600	0
25/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	1.78600	1.80700	0
25/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	2.78500	2.80600	0
25/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	3.78500	3.80600	0
25/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	4.78500	4.80600	0
25/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	5.78500	5.80600	0
25/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.02200	0.02200	0
25/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.51900	0.53300	0
25/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.48700	1.50700	0
25/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.48500	2.50600	0
25/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.48500	3.50600	0
25/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.48500	4.50600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.48500	5.50600	0
25/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.04900	0.04900	0
25/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	0.70400	0.72000	0
25/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	1.68600	1.70700	0
25/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	2.68500	2.70600	0
25/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	3.68500	3.70600	0
25/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	4.68500	4.70600	0
25/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	5.68500	5.70600	0
25/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.03300	0.03300	0
25/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.61000	0.62500	0
25/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.58700	1.60700	0
25/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.58500	2.60600	0
25/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.58500	3.60600	0
25/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.58500	4.60600	0
25/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.58500	5.60600	0
25/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.08500	0.08500	0
25/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	0.84700	0.86500	0
25/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	1.83600	1.85700	0
25/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	2.83500	2.85600	0
25/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	3.83500	3.85600	0
25/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	4.83500	4.85600	0
25/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	5.83500	5.85600	0
25/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	1.98600	2.00700	0
25/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.00700	0.00700	0
25/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.30900	0.31700	0
25/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.23900	1.25900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.23600	2.25600	0
25/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.23500	3.25600	0
25/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.23500	4.25600	0
25/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.23500	5.25600	0
25/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.23500	7.25600	0
25/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.23500	9.25600	0
25/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.01400	0.01400	0
25/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.43100	0.44300	0
25/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.38800	1.40800	0
25/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.38500	3.40600	0
25/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.38500	5.40600	0
25/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.38500	7.40600	0
25/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.38500	9.40600	0
25/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.48500	7.50600	0
25/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.48500	9.50600	0
25/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.53500	7.55600	0
25/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.53500	9.55600	0
25/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	7.68500	7.70600	0
25/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	9.68500	9.70600	0
25/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	7.78500	7.80600	0
25/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	9.78500	9.80600	0
25/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	7.83500	7.85600	0
25/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	9.83500	9.85600	0
25/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	7.88500	7.90600	0
25/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	9.88500	9.90600	0
25/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.14100	0.14300	0
25/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	0.99300	1.01200	0
25/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	3.98500	4.00600	0
25/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	5.98500	6.00600	0
25/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	7.98500	8.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	9.98500	10.00600	0
25/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	7.73500	7.75600	0
25/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	9.73500	9.75600	0
25/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.58500	7.60600	0
25/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.58500	9.60600	0
25/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.01100	0.01100	0
25/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.38900	0.40000	0
25/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.33800	1.35800	0
25/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.33500	3.35600	0
25/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.33500	5.35600	0
25/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.33500	7.35600	0
25/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.33500	9.35600	0
25/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.00600	0.00600	0
25/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.27100	0.27800	0
25/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.19000	1.20900	0
25/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.18500	3.20600	0
25/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.18500	5.20600	0
25/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.18500	7.20600	0
25/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.18500	9.20600	0
25/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.23500	0.24000	0
25/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.14000	1.16000	0
25/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.13500	3.15600	0
25/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.13500	5.15600	0
25/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.13500	7.15600	0
25/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.13500	9.15600	0
25/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.00900	0.00900	0
25/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.34800	0.35700	0
25/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.28900	1.30800	0
25/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.28500	3.30600	0
25/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.28500	5.30600	0
25/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.28500	7.30600	0
25/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.28500	9.30600	0
25/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.43500	7.45600	0
25/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.43500	9.45600	0
25/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.17000	0.17300	0
25/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.04200	1.06100	0
25/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.03600	2.05600	0
25/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.03500	4.05600	0
25/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.03500	6.05600	0
25/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.03500	8.05600	0
25/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.03500	10.05600	0
25/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.20100	0.20500	0
25/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.09100	1.11000	0
25/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.08600	2.10600	0
25/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.08500	4.10600	0
25/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.08500	6.10600	0
25/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.08500	8.10600	0
25/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.08500	10.10600	0
25/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.12000	0.12100	0
25/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	0.94400	0.96200	0
25/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	1.93600	1.95700	0
25/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	3.93500	3.95600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	5.93500	5.95600	0
25/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	7.93500	7.95600	0
25/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	9.93500	9.95600	0
25/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	12.26840	12.24020	13,637
25/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.02000	0.01900	0
25/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.02300	0.02200	0
25/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.13500	0.12300	0
25/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.31600	0.29400	0
25/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.69000	1.66300	0
25/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.67300	2.64600	0
25/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.36200	0.33900	8,032
25/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.92700	0.90000	0
25/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.83500	1.80800	0
25/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.82200	2.79500	0
25/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.02000	0.01800	0
25/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.43600	0.41000	0
25/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	1.08700	1.06000	0
25/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	2.02900	2.00300	0
25/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	1.04600	1.01900	0
25/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.98100	1.95400	0
25/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.08800	0.08000	0
25/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.18600	0.17100	0
25/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.46000	0.43400	0
25/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	1.13100	1.10500	0
25/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	2.07900	2.05200	0
25/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.01600	0.01500	0
25/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01900	0.01800	0
25/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.02100	0.02000	0
25/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.68200	0.65500	0
25/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.49900	1.47300	0
25/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.47500	2.44700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.13000	0.11900	0
25/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.78100	0.75400	0
25/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.64200	1.61600	0
25/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00700	0.00600	0
25/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01700	0.01600	0
25/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.04100	0.03700	0
25/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.14000	0.12800	0
25/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.33100	0.30800	0
25/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.85200	0.82500	0
25/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.73800	1.71200	0
25/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.72300	2.69500	0
25/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.08500	0.07700	0
25/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.01000	0.01000	0
25/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.02500	0.02300	0
25/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.50900	0.48300	0
25/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	1.22100	1.19500	0
25/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.22100	0.20400	0
25/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.56300	0.53600	0
25/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	1.31300	1.28600	0
25/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	2.27600	2.24900	0
25/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.01500	0.01400	0
25/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.03600	0.03300	0
25/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.12500	0.11400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.28800	0.26800	0
25/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.74700	0.72000	0
25/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.59400	1.56800	0
25/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.57400	2.54600	0
25/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.65000	0.62400	0
25/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.45200	1.42600	0
25/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.42500	2.39800	0
25/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.01000	0.00900	0
25/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.19400	0.17900	0
25/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.48400	0.45800	0
25/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	2.12800	2.10100	0
25/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.01100	0.01000	0
25/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.02600	0.02400	0
25/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.09700	0.08800	0
25/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.21200	0.19500	0
25/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.53500	0.50900	28
25/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	1.26700	1.24000	0
25/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	2.22700	2.20000	0
25/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00500	0.00400	0
25/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.01200	0.01100	0
25/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.02900	0.02700	0
25/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.23100	0.21300	0
25/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.59100	0.56400	0
25/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.35900	1.33300	0
25/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	2.32600	2.29900	0
25/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.24100	0.22300	0
25/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.62000	0.59300	0
25/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.37500	2.34800	0
25/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.01500	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.03400	0.03100	0
25/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.27600	0.25600	0
25/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.71400	0.68700	0
25/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.54700	1.52000	0
25/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.52400	2.49700	0
25/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.12000	0.11000	0
25/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00700	0.00700	0
25/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01800	0.01700	0
25/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.04300	0.03900	0
25/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.15200	0.13900	0
25/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.02200	0.02100	0
25/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.05300	0.04900	0
25/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.17900	0.16400	0
25/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	1.00500	0.97800	0
25/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.93200	1.90500	0
25/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.92200	2.89400	0
25/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00500	0.00400	0
25/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.01300	0.01200	0
25/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.07400	0.06700	8,032
25/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.96600	0.93900	0
25/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.88300	1.85700	0
25/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.01100	0.01100	0
25/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.02700	0.02500	0
25/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.06700	0.06100	0
25/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.14600	0.13400	0
25/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.34600	0.32300	0
25/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.88900	0.86200	0
25/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.78600	1.76000	0
25/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.77300	2.74500	0
25/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00800	0.00700	0
25/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.03000	0.02800	0
25/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.10800	0.09800	0
25/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.38000	0.35600	0
25/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.40600	1.37900	0
25/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.87200	2.84400	0
25/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.36900	4.34100	0
25/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.10000	0.09100	0
25/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00600	0.00600	0
25/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.02400	0.02200	0
25/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.09100	0.08200	0
25/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.30200	0.28100	0
25/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	1.17600	1.14900	0
25/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.62300	2.59600	0
25/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	4.11900	4.09100	0
25/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01700	0.01600	0
25/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.06100	0.05600	0
25/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.20300	0.18700	0
25/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.81600	0.78900	0
25/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	2.17700	2.15000	0
25/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.67000	3.64200	0
25/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.01400	0.01300	0
25/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.03300	0.03000	0
25/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.08100	0.07400	0
25/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.11600	0.10600	0
25/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.17100	0.15700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.26400	0.24400	0
25/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.41600	0.39100	0
25/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.09400	0.08500	0
25/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.01300	0.01300	0
25/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.03100	0.02900	0
25/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.11200	0.10200	0
25/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.16500	0.15100	0
25/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.25200	0.23300	0
25/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.39800	0.37300	0
25/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.10400	0.09500	0
25/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00400	0.00400	11,194
25/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.15800	0.14500	11,194
25/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.07700	0.07000	0
25/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.05100	0.04700	0
25/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.47000	3.44200	0
25/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00900	0.00900	0
25/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.05600	0.05100	0
25/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.57000	3.54200	0
25/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.52000	3.49200	0
25/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	3.27100	3.24300	0
25/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00600	0.00600	0
25/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.03900	0.03600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	3.17100	3.14300	0
25/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	3.22100	3.19300	0
25/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.03700	0.03400	0
25/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	3.12100	3.09300	0
25/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	3.32000	3.29300	0
25/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00700	0.00700	0
25/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.04500	0.04100	0
25/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.97200	2.94400	0
25/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	3.02100	2.99400	0
25/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.06400	0.05800	0
25/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.72000	3.69200	0
25/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	3.07100	3.04300	0
25/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	4.06900	4.04100	0
25/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	4.21900	4.19100	0
25/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	4.01900	3.99100	0
25/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00800	0.00800	0
25/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.04900	0.04500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.42000	3.39200	0
25/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.05900	0.05300	0
25/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.62000	3.59200	0
25/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.91900	3.89100	0
25/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.86900	3.84100	0
25/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.04700	0.04300	0
25/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.37000	3.34200	0
25/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.23300	7.26100	0
25/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.23200	9.26000	0
25/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	2.67900	2.70300	0
25/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.63300	6.66100	0
25/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.63200	8.66000	0
25/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.13300	8.16100	0
25/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.44100	2.46300	0
25/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.38200	8.41000	0
25/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.63100	2.65500	0
25/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.59000	4.61800	0
25/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.58400	6.61100	0
25/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.58200	8.61000	0
25/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.34600	2.36800	0
25/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.28300	8.31000	0
25/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	6.98300	7.01100	0
25/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	8.98200	9.01000	0
25/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.08300	7.11100	0
25/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.08200	9.11000	0
25/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.03300	7.06100	0
25/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.03200	9.06000	0
25/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	2.72700	2.75100	0
25/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	4.68900	4.71700	0
25/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	6.68300	6.71100	0
25/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	8.68200	8.71000	0
25/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	8.93200	8.96000	0
25/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	6.93300	6.96100	0
25/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	2.91900	2.94400	0
25/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	6.88300	6.91100	0
25/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	8.88200	8.91000	0
25/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	6.78300	6.81100	0
25/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	8.78200	8.81000	0
25/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	2.87100	2.89600	0
25/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	4.83800	4.86600	0
25/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	8.83200	8.86000	0
25/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	6.73300	6.76100	0
25/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	8.73200	8.76000	0
25/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.48400	6.51100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.48200	8.51000	0
25/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.48800	2.51100	0
25/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.44100	4.46900	0
25/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.43400	6.46100	0
25/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.43200	8.46000	0
25/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.58300	2.60700	0
25/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.54100	4.56800	0
25/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.53400	6.56100	0
25/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.53200	8.56000	0
25/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.15900	2.18000	0
25/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.29000	1.30500	0
25/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.23600	5.26400	0
25/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	1.78600	1.80500	0
25/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.48000	0.48300	0
25/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	0.83400	0.84300	0
25/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.24700	1.26100	0
25/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	1.69400	1.71200	0
25/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.11300	3.13900	0
25/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.09500	4.12300	0
25/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.08700	5.11500	0
25/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.08400	6.11200	0
25/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	1.92600	1.94500	0
25/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.44800	0.45100	0
25/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	0.79600	0.80400	0
25/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.20300	1.21700	0
25/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.64800	1.66600	0
25/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.11300	2.13400	0
25/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.06500	3.09000	0
25/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.04600	4.07300	0
25/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.03700	5.06500	0
25/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.03400	6.06200	0
25/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.00900	0.01000	0
25/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.14800	0.14900	0
25/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.03500	1.04700	0
25/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.39300	2.41600	0
25/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	3.84900	3.87600	0
25/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.33600	5.36400	0
25/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	6.83300	6.86100	0
25/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.33300	8.36000	0
25/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.05800	0.05900	0
25/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.68400	0.69100	0
25/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	1.97300	1.99200	0
25/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.40600	3.43200	0
25/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	4.88800	4.91600	0
25/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.38400	6.41100	0
25/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	7.88300	7.91100	0
25/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	1.83200	1.85100	0
25/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.03800	0.03900	0
25/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.51200	0.51600	0
25/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	1.74000	1.75800	0
25/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.16200	3.18800	0
25/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.64000	4.66700	0
25/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.13400	6.16200	0
25/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.63300	7.66100	0
25/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.01800	0.02000	0
25/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.12100	0.12200	0
25/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.57800	0.58300	0
25/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.37800	1.39400	0
25/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.29900	2.32100	0
25/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.25900	3.28500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.24300	4.27100	0
25/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.01500	0.01700	0
25/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.09800	0.09900	0
25/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.20600	2.22700	0
25/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.14500	4.17200	0
25/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.13700	5.16400	0
25/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01400	0.01500	0
25/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.08700	0.08800	0
25/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.28600	5.31400	0
25/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.16100	1.17400	0
25/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.53500	2.55900	0
25/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.50400	3.53100	0
25/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.49100	4.51800	0
25/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.48600	5.51300	0
25/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.33400	1.34900	0
25/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	2.77500	2.79900	0
25/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	3.75000	3.77700	0
25/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	4.73900	4.76700	0
25/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	5.73500	5.76200	0
25/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.60200	1.62000	0
25/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.02900	0.03000	0
25/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.19600	0.19700	0
25/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	0.75800	0.76600	0
25/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.01600	3.04100	0
25/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	3.99700	4.02400	0
25/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	4.98800	5.01500	0
25/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	5.98400	6.01200	0
25/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.00800	0
25/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.25200	0.25300	0
25/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	0.87300	0.88300	0
25/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00900	0
25/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.04100	0.04300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.27300	0.27400	0
25/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	0.91300	0.92300	0
25/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.21100	3.23700	0
25/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.19400	4.22100	0
25/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.18700	5.21400	0
25/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.18400	6.21200	0
25/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00900	0.01000	0
25/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.04900	0.05000	0
25/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.31700	0.31900	0
25/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	0.99400	1.00500	0
25/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	1.87900	1.89800	0
25/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.30800	3.33400	0
25/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.29300	4.32000	0
25/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.28400	6.31200	0
25/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01000	0.01100	0
25/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.36600	0.36800	0
25/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.07600	1.08900	0
25/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.39200	4.41900	0
25/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.38600	5.41300	0
25/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00700	0.00800	0
25/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.03400	0.03600	0
25/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.23200	0.23400	0
25/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00600	0.00600	0
25/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.02600	0.02800	0
25/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.17900	0.18000	0
25/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.72000	0.72800	0
25/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.55700	1.57400	0
25/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	2.96800	2.99300	0
25/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	3.94700	3.97400	0
25/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	4.93800	4.96500	0
25/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	5.93400	5.96200	0
25/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00800	0.00900	0
25/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.04500	0.04600	0
25/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.29500	0.29600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	0.95300	0.96400	0
25/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.23400	6.26200	0
25/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.05300	0.05500	0
25/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.34100	0.34300	0
25/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.35700	3.38300	0
25/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.34200	4.37000	0
25/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.33400	6.36200	0
25/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.06700	2.08700	0
25/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.02000	0.02200	0
25/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.13400	0.13500	0
25/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.61300	0.61800	0
25/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.42200	1.43800	0
25/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	2.82300	2.84700	0
25/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	3.79900	3.82600	0
25/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	4.78900	4.81600	0
25/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	5.78500	5.81200	0
25/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.28300	7.31100	0
25/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.28200	9.31000	0
25/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02400	0.02600	0
25/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.16300	0.16400	0
25/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.51200	1.52900	0
25/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.38300	7.41100	0
25/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.38200	9.41000	0
25/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.48300	7.51100	0
25/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.48200	9.51000	0
25/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00700	0.00700	0
25/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03100	0.03300	0
25/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.21400	0.21500	0
25/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.55300	3.58000	0
25/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.53500	5.56300	0
25/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.53300	7.56100	0
25/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.53200	9.56000	0
25/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	3.70100	3.72800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	5.68500	5.71300	0
25/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	7.68300	7.71100	0
25/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	9.68200	9.71000	0
25/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	7.73300	7.76100	0
25/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	9.73200	9.76000	0
25/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	3.89800	3.92500	0
25/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	5.88400	5.91200	0
25/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	9.88200	9.91000	0
25/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01100	0.01200	0
25/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.06300	0.06500	0
25/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.39200	0.39400	0
25/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.11800	1.13100	0
25/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.02000	2.04000	0
25/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	7.93300	7.96100	0
25/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	9.93200	9.96000	0
25/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01300	0.01400	0
25/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.07800	0.07900	0
25/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.03300	8.06100	0
25/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.03200	10.06000	0
25/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01100	0.01300	0
25/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.06900	0.07000	0
25/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.41800	0.42000	0
25/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	7.98300	8.01100	0
25/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	9.98200	10.01000	0
25/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	5.83500	5.86200	0
25/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	7.83300	7.86100	0
25/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	9.83200	9.86000	0
25/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.65200	3.67800	0
25/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.63500	5.66300	0
25/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.63200	9.66000	0
25/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.01700	0.01800	0
25/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.10900	0.11000	0
25/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.54400	0.54900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.18300	7.21100	0
25/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.18200	9.21000	0
25/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.13300	7.16100	0
25/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.13200	9.16000	0
25/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.02200	0.02300	0
25/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.64800	0.65400	0
25/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.46700	1.48300	0
25/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.33300	7.36100	0
25/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.33200	9.36000	0
25/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.45500	3.48200	0
25/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.43600	5.46300	0
25/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.43300	7.46100	0
25/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.43200	9.46000	0
25/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.60200	3.62900	0
25/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.58500	5.61300	0
25/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.58300	7.61100	0
25/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.58200	9.61000	0
25/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.08300	8.11100	0
25/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.08200	10.11000	0
25/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	7.78300	7.81100	0
25/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	9.78200	9.81000	0
25/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.47320	12.44860	1,294
25/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.54900	0.50200	0
25/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.52800	0.48200	0
25/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.57000	0.52300	0
25/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.77700	0.75400	0
25/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	0.83500	0.81300	0
25/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	0.80600	0.78300	0
25/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08860	0.08650	1,364
25/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00866	0.00662	0
25/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01860	0.01650	0
25/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00116	0.00065	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00256	0.00415	0
25/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00006	0.00012	0
25/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.09020	0.08800	0
25/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.01084	0.00898	0
25/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00481	0.00374	0
25/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.02031	0.01811	0
25/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00011	0.00011	0
25/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00461	0.00574	0
25/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00064	0.00098	0
25/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.65280	10.59360	21,453
25/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00300	0.00200	0
25/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.11900	0.09700	0
25/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	1.00400	0.94500	0
25/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	2.00300	1.94400	0
25/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	3.00300	2.94400	0
25/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	1.10300	1.04400	0
25/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	2.10300	2.04400	0
25/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00400	0.00300	0
25/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.18100	0.14500	0
25/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.45300	3.39400	0
25/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.40300	3.34400	0
25/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.55300	3.49400	0
25/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.01000	0.00800	0
25/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.37800	0.32800	0
25/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.35300	1.29400	0
25/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.35300	2.29400	0
25/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.35300	3.29400	0
25/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.01200	0.00900	2,700
25/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.42200	0.37100	0
25/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.40300	1.34400	0
25/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.40300	2.34400	0
25/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.50300	3.44400	0
25/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.01700	0.01300	0
25/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.51500	0.46100	0
25/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.50300	1.44400	0
25/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.50300	2.44400	0
25/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.02500	0.02000	0
25/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.61000	0.55400	0
25/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.60300	1.54400	0
25/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.60300	2.54400	0
25/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.02100	0.01600	0
25/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.56200	0.50700	0
25/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.55300	1.49400	0
25/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.55300	2.49400	0
25/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00100	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.01400	0.01100	0
25/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.46800	0.41500	0
25/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.45300	1.39400	0
25/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.45300	2.39400	0
25/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	3.10300	3.04400	0
25/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00700	0.00500	0
25/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.29300	0.24800	0
25/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.25300	1.19400	0
25/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.25300	2.19400	0
25/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.25300	3.19400	0
25/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00600	0.00400	0
25/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.25300	0.21100	0
25/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.20300	1.14400	0
25/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.20300	2.14400	0
25/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.20300	3.14400	0
25/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.14800	0.11700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	1.05300	0.99500	0
25/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	2.05300	1.99400	0
25/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	3.05300	2.99400	0
25/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00800	0.00600	0
25/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.33400	0.28700	0
25/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.30300	1.24400	0
25/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.30300	2.24400	0
25/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.30300	3.24400	0
25/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00500	0.00400	10
25/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.21600	0.17700	0
25/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	1.15300	1.09400	0
25/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	2.15300	2.09400	0
25/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	3.15300	3.09400	0
25/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.09900	0.08000	0
25/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.95400	0.89500	0
25/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.95300	1.89400	0
25/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.95300	2.89400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.08200	0.06600	0
25/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.90400	0.84600	0
25/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.90300	1.84400	0
25/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.90300	2.84400	0
25/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.03700	0.03000	0
25/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.70700	0.65000	0
25/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.70300	1.64400	0
25/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.70300	2.64400	0
25/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.03100	0.02400	13,651
25/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.65800	0.60200	0
25/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.65300	1.59400	0
25/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.65300	2.59400	0
25/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.05600	0.04500	0
25/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.80500	0.74700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.80300	1.74400	0
25/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.80300	2.74400	0
25/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00200	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.06800	0.05400	0
25/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.85500	0.79600	0
25/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.85300	1.79400	0
25/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.85300	2.79400	0
25/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.04600	0.03600	0
25/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.75600	0.69800	0
25/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.75300	1.69400	0
25/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.75300	2.69400	0
25/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	6.89700	6.95600	0
25/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	8.89700	8.95600	0
25/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	1.94700	2.00600	0
25/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.09700	7.15600	0
25/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.09700	9.15600	0
25/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.34700	7.40600	0
25/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.34700	9.40600	0
25/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.24700	7.30600	0
25/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.07800	0.10100	0
25/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.90100	0.95900	0
25/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	2.89700	2.95600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	4.89700	4.95600	0
25/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.24700	9.30600	0
25/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.11600	0.15300	0
25/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.00000	1.05800	0
25/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	2.99700	3.05600	0
25/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	4.99700	5.05600	0
25/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	6.99700	7.05600	0
25/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	8.99700	9.05600	0
25/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.49700	3.55600	0
25/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.49700	4.55600	0
25/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.49700	5.55600	0
25/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.29300	0.34200	0
25/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.24800	1.30700	0
25/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.24700	2.30600	0
25/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.24700	3.30600	0
25/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.24700	4.30600	0
25/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.24700	5.30600	0
25/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.21500	0.26000	0
25/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.14900	1.20700	0
25/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.14700	2.20600	0
25/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.14700	3.20600	0
25/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.14700	4.20600	0
25/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.14700	5.20600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.25300	0.30100	0
25/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.19800	1.25700	0
25/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.19700	2.25600	0
25/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.19700	3.25600	0
25/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.19700	4.25600	0
25/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.19700	5.25600	0
25/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00500	0.00800	0
25/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.37800	0.43000	0
25/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.34800	1.40700	0
25/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.34700	2.40600	0
25/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.34700	3.40600	0
25/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.34700	4.40600	0
25/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.34700	5.40600	0
25/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00400	0.00600	0
25/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.33400	0.38600	0
25/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.29800	1.35700	0
25/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.29700	2.35600	0
25/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.29700	3.35600	0
25/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.29700	4.35600	0
25/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.29700	5.35600	0
25/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.17900	0.22200	0
25/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.09900	1.15800	0
25/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.09700	2.15600	0
25/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.09700	3.15600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.09700	4.15600	0
25/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.09700	5.15600	0
25/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.14600	0.18600	0
25/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.04900	1.10800	0
25/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.04700	2.10600	0
25/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.04700	3.10600	0
25/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.04700	4.10600	0
25/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.04700	5.10600	0
25/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.06300	0.08300	0
25/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.85200	0.91000	0
25/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	1.84700	1.90600	0
25/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	2.84700	2.90600	0
25/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	3.84700	3.90600	0
25/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	4.84700	4.90600	0
25/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.03100	0.04300	0
25/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.70500	0.76200	0
25/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.69700	1.75600	0
25/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.69700	2.75600	0
25/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.69700	3.75600	0
25/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.69700	4.75600	0
25/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.69700	6.75600	0
25/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.69700	8.75600	0
25/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	6.84700	6.90600	0
25/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	8.84700	8.90600	0
25/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.09500	0.12300	0
25/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.95000	1.00900	0
25/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	2.94700	3.00600	0
25/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	4.94700	5.00600	0
25/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	6.94700	7.00600	0
25/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	8.94700	9.00600	0
25/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.04700	7.10600	0
25/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.04700	9.10600	0
25/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.19700	7.25600	0
25/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.19700	9.25600	0
25/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.29700	7.35600	0
25/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.29700	9.35600	0
25/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.44700	7.50600	0
25/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.44700	9.50600	0
25/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.39700	7.45600	0
25/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.39700	9.45600	0
25/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.14700	7.20600	0
25/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.14700	9.20600	0
25/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.05000	0.06700	0
25/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.80300	0.86000	0
25/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.79700	2.85600	0
25/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.79700	4.85600	0
25/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.79700	6.85600	0
25/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.79700	8.85600	0
25/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.04000	0.05400	0
25/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.75400	0.81100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.74700	2.80600	0
25/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.74700	4.80600	0
25/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.74700	6.80600	0
25/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.74700	8.80600	0
25/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.01500	0.02100	0
25/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.56100	0.61700	0
25/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.54800	1.60600	0
25/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.54700	2.60600	0
25/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.54700	3.60600	0
25/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.54700	4.60600	0
25/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.54700	5.60600	0
25/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00900	0.01300	0
25/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.46800	0.52200	0
25/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.44700	2.50600	0
25/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.44700	3.50600	0
25/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.44700	4.50600	0
25/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.44700	5.50600	0
25/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00700	0.01000	0
25/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.42200	0.47600	0
25/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.39800	1.45700	0
25/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.39700	2.45600	0
25/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.39700	3.45600	0
25/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.39700	4.45600	0
25/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.39700	5.45600	0
25/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.01200	0.01700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.51400	0.56900	0
25/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.49800	1.55600	0
25/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.49700	2.55600	0
25/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.64700	4.70600	0
25/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.64700	6.70600	0
25/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.64700	8.70600	0
25/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.49700	6.55600	0
25/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.49700	8.55600	0
25/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.44800	1.50700	0
25/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.01900	0.02700	0
25/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.60900	0.66500	0
25/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.59700	1.65600	0
25/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.59700	2.65600	0
25/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.59700	3.65600	0
25/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.59700	4.65600	0
25/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.59700	5.65600	0
25/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.59700	6.65600	0
25/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.59700	8.65600	0
25/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.02500	0.03400	0
25/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.65700	0.71400	0
25/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.64700	2.70600	0
25/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.44700	6.50600	0
25/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.44700	8.50600	0
25/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.54700	6.60600	0
25/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.54700	8.60600	0
25/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.83700	10.77110	13,003
25/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.08100	0.07500	0
25/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.09900	0.09100	0
25/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.08900	0.08200	0
25/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.02200	0.01900	0
25/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.19500	0.17800	25
25/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.65100	0.60400	20
25/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.54800	1.48300	0
25/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.53900	2.47300	0
25/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.53700	3.47100	0
25/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01400	0.01200	0
25/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.13800	0.12600	0
25/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.45900	0.42000	0
25/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.25500	1.19100	0
25/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.24000	2.17500	0
25/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.23700	3.17200	0
25/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.01200	0.01100	0
25/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.12300	0.11300	0
25/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.40500	0.36900	0
25/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.15900	1.09500	0
25/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.14100	2.07600	0
25/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	3.13800	3.07200	0
25/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.02000	0.01800	0
25/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.18300	0.16800	0
25/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.61500	0.57100	0
25/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.49900	1.43400	0
25/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.48900	2.42400	0
25/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.48700	3.42100	0
25/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01900	0.01600	0
25/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.17300	0.15900	0
25/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.58200	0.53800	0
25/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.45000	1.38600	0
25/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.43900	2.37400	0
25/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.43700	3.37100	0
25/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01500	0.01300	0
25/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.14600	0.13400	0
25/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.48700	0.44800	0
25/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.30300	1.24000	0
25/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.29000	2.22500	0
25/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.28700	3.22200	0
25/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01800	0.01500	0
25/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.16300	0.15000	0
25/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.54900	0.50700	0
25/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.40100	1.33700	0
25/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.38900	2.32400	0
25/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.38700	3.32100	0
25/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01600	0.01400	0
25/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.15400	0.14200	0
25/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.51800	0.47700	0
25/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.35200	1.28800	0
25/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.34000	2.27400	0
25/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.33700	3.27200	0
25/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.01000	0.00900	0
25/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.10500	0.09600	0
25/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.33300	0.30600	29
25/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.01600	0.95900	0
25/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.99200	1.92700	0
25/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.98800	2.92200	0
25/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.01100	0.00900	0
25/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.11000	0.10200	0
25/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.35600	0.32500	0
25/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.06300	1.00300	0
25/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.04100	1.97700	0
25/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	3.03800	2.97200	0
25/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.31400	0.28800	0
25/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.97100	0.91500	0
25/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.94200	1.87700	0
25/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.93800	2.87200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00900	0.00700	0
25/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.09400	0.08700	0
25/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.29500	0.27100	0
25/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.92800	0.87300	0
25/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.89300	1.82800	0
25/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.88800	2.82200	0
25/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.01100	0.01000	0
25/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.69500	1.63100	0
25/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.68800	2.62300	0
25/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
25/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.07700	0.07100	0
25/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.23200	0.21300	0
25/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.76300	0.71300	0
25/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.11700	0.10700	0
25/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.38000	0.34500	0
25/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.11100	1.04800	0
25/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.09100	2.02600	0
25/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	3.08800	3.02200	0
25/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00800	0.00700	0
25/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.27800	0.25500	0
25/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.88500	0.83100	0
25/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.84300	1.77900	0
25/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.83800	2.77300	0
25/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.31400	5.38000	0
25/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.31300	7.37900	0
25/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.31300	9.37900	0
25/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00600	0.00800	0
25/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.04800	0.06000	0
25/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.44100	0.48400	0
25/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.17100	3.23600	0
25/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.16400	5.23000	0
25/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.16300	7.22900	0
25/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.16300	9.22900	0
25/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.02400	0.02700	0
25/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.29300	0.32400	0
25/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.03000	1.08600	0
25/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.07600	0.09200	0
25/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.54500	0.59200	0
25/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.39000	1.45000	0
25/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.31900	3.38400	0
25/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00800	0.01000	0
25/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.92400	2.98900	0
25/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.91400	4.98000	0
25/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.91300	6.97900	0
25/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.91300	8.97900	0
25/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.04100	0.05200	0
25/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.40800	0.45000	0
25/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.20700	1.26600	0
25/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.12200	3.18600	0
25/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.11400	5.18000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.11300	7.17900	0
25/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.11300	9.17900	0
25/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.03400	0.04400	0
25/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.37700	0.41700	0
25/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.07200	3.13700	0
25/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.06400	5.13000	0
25/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.06300	7.12900	0
25/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.06300	9.12900	0
25/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00400	0.00600	0
25/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.02600	0.03200	0
25/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.31900	0.35400	0
25/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.07300	1.13100	0
25/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.97400	3.03800	0
25/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.96400	5.03000	0
25/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.96300	7.02900	0
25/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.96300	9.02900	0
25/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.02900	0.03800	0
25/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.34600	0.38500	0
25/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.11800	1.17500	0
25/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.02300	3.08800	0
25/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.01400	5.08000	0
25/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.01300	7.07900	0
25/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.01300	9.07900	0
25/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.01500	0.01700	0
25/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.18100	0.20600	0
25/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.81700	0.87100	0
25/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.67900	2.74300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.66400	4.73000	0
25/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.66300	6.72900	0
25/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.66300	8.72900	0
25/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.01400	0.01600	0
25/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.16200	0.18600	0
25/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.77600	0.82900	0
25/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.63100	2.69400	0
25/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.61400	4.68000	0
25/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.61300	6.67900	0
25/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.61300	8.67900	0
25/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.01600	0.01900	0
25/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.20000	0.22700	0
25/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.85900	0.91300	0
25/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.72800	2.79200	0
25/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.71400	4.78000	0
25/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.71300	6.77900	0
25/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.71300	8.77900	0
25/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.01300	0.01500	0
25/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.14500	0.16700	0
25/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.73600	0.78800	0
25/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.58200	2.64500	0
25/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.56400	4.63000	0
25/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.56300	6.62900	0
25/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.56300	8.62900	0
25/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01200	0.01300	0
25/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.12800	0.15000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.69600	0.74700	0
25/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.53300	2.59700	0
25/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.51400	4.58000	0
25/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.51300	6.57900	0
25/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.51300	8.57900	0
25/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.02200	0.02400	0
25/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.26800	0.29800	0
25/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.98600	1.04200	0
25/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.87500	2.94000	0
25/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.86400	4.93000	0
25/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.86300	6.92900	0
25/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.86300	8.92900	0
25/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.01800	0.02000	0
25/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.22200	0.24900	0
25/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.90100	0.95500	0
25/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.77700	2.84100	0
25/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.76400	4.83000	0
25/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.76300	6.82900	0
25/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.76300	8.82900	0
25/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01100	0.01200	0
25/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.11400	0.13300	271
25/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.65800	0.70700	0
25/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.48500	2.54800	0
25/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.46400	4.53000	0
25/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.46300	6.52900	0
25/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.46300	8.52900	0
25/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.25200	1.31100	0
25/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.16200	1.22000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.34400	1.40400	0
25/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	11.01960	10.95630	525
25/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.30100	0.28400	0
25/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	0.94600	0.99300	0
25/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.20180	11.13510	158
25/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.01100	0.01000	0
25/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.02900	0.02800	0
25/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.06500	0.06200	0
25/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.14000	0.13200	0
25/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.35300	0.33400	0
25/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.62600	0.59400	0
25/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.17700	1.12900	0
25/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	2.03600	1.97400	0
25/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	3.01500	2.94900	0
25/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.38200	0.36200	0
25/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.01000	0.01000	0
25/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.02900	0.02700	0
25/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.06400	0.06100	0
25/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.13700	0.12900	0
25/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.34400	0.32500	0
25/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.60700	0.57600	0
25/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.14200	1.09500	0
25/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.98900	1.92700	0
25/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.96500	2.90000	0
25/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00700	0.00700	0
25/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.02100	0.02000	0
25/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.05000	0.04800	0
25/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.10500	0.10000	0
25/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.24400	0.23100	0
25/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.40400	0.38300	0
25/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.73600	0.69900	0
25/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.37400	1.32000	0
25/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.27800	2.21400	0
25/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.26200	3.19600	0
25/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.07200	0.06800	0
25/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.15500	0.14600	0
25/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.32700	2.26300	0
25/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.31200	3.24600	0
25/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01200	0.01200	0
25/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.03300	0.03100	0
25/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.36100	3.29500	0
25/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01300	0.01200	0
25/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.03400	0.03200	0
25/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.07300	0.06900	0
25/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.15800	0.15000	0
25/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.41500	0.39400	0
25/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.76000	0.72300	0
25/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.41500	1.36000	0
25/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	1.04200	0.99700	0
25/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.85100	1.79100	0
25/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.81800	2.75200	0
25/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00900	0.00800	0
25/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02500	0.02400	0
25/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05800	0.05400	0
25/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.12200	0.11500	0
25/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.29500	0.27900	0
25/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.50800	0.48100	0
25/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.94900	0.90700	0
25/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.71600	1.65700	0
25/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.67000	2.60500	0
25/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01300	0.01200	0
25/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.03400	0.03200	0
25/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.07400	0.07000	0
25/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.16200	0.15300	0
25/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.02200	0.02100	0
25/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.05200	0.04900	0
25/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.10900	0.10300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.25500	0.24200	0
25/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.42700	0.40500	0
25/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.78400	0.74700	0
25/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.45700	1.40100	0
25/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.37600	2.31100	0
25/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01200	0.01100	0
25/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.03200	0.03000	0
25/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.07000	0.06600	0
25/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.15200	0.14300	0
25/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.39300	0.37200	0
25/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.71200	0.67700	0
25/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.33400	1.28000	0
25/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.23000	2.16500	0
25/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.21300	3.14700	0
25/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.01100	0.01100	0
25/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.03100	0.02900	0
25/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.06800	0.06400	0
25/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.14600	0.13800	0
25/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.37200	0.35300	0
25/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.66800	0.63300	0
25/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.25400	1.20200	0
25/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	2.13200	2.06800	0
25/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	3.11400	3.04800	0
25/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.01000	0.00900	0
25/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02700	0.02500	0
25/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.06100	0.05700	0
25/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.12900	0.12200	0
25/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.31800	0.30100	0
25/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.55500	0.52600	0
25/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.75300	0.79100	0
25/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.51600	1.56600	0
25/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.32700	3.38700	0
25/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.25900	5.32200	0
25/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.22500	7.29000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.20800	9.27400	0
25/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01200	0.01300	0
25/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03000	0.03300	0
25/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.15200	0.16700	0
25/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.56600	0.59800	0
25/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.27000	1.31800	0
25/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.04400	3.10300	0
25/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	4.96600	5.02900	0
25/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	6.92900	6.99400	0
25/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	8.90900	8.97600	0
25/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01100	0.01200	0
25/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.02800	0.03000	0
25/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.13200	0.14500	0
25/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.51000	0.54200	0
25/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.19100	1.23700	0
25/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	2.95000	3.00800	0
25/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	4.86800	4.93100	0
25/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.83000	6.89500	0
25/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.81000	8.87600	0
25/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02400	0.02600	0
25/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.10500	0.11600	0
25/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.43200	0.46200	0
25/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.07500	1.12000	0
25/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	1.90300	1.95700	0
25/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.75700	3.81800	0
25/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.70000	5.76400	0
25/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.67000	7.73600	0
25/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.81000	2.86800	0
25/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.72200	4.78500	0
25/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.68200	6.74700	0
25/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.66100	8.72700	0
25/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.01800	0.02000	0
25/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.06400	0.07200	0
25/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.29700	0.32200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.85600	0.89600	0
25/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.64300	1.69400	0
25/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.47000	3.53000	0
25/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.40600	5.46900	0
25/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.37300	7.43900	0
25/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.35700	9.42300	0
25/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01600	0.01700	0
25/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.04900	0.05600	0
25/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.24000	0.26200	0
25/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.11300	0.12500	0
25/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.45800	0.48800	0
25/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.11300	1.15900	0
25/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	2.85600	2.91500	0
25/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.77100	4.83400	0
25/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.73200	6.79700	0
25/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.71100	8.77700	0
25/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00900	0.01000	0
25/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.78100	6.84600	0
25/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.76000	8.82700	0
25/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01000	0.01100	0
25/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02500	0.02800	0
25/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	2.90300	2.96100	0
25/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.82000	4.88300	0
25/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01000	0.01100	0
25/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.65500	9.72200	0
25/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.02600	0.02900	0
25/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.12200	0.13500	0
25/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.48400	0.51400	0
25/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.15200	1.19800	0
25/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	1.99200	2.04600	0
25/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	3.85300	3.91500	0
25/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.79800	5.86300	0
25/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.76900	7.83500	0
25/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.75500	9.82200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01300	0.01500	0
25/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.03700	0.04200	0
25/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.19000	0.21000	0
25/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.65500	0.69100	0
25/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.39200	1.44000	0
25/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.18500	3.24400	0
25/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.11200	5.17600	0
25/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.07700	7.14200	0
25/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.05800	9.12500	0
25/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.23000	1.27700	0
25/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01300	0.01400	0
25/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.03400	0.03900	0
25/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.17500	0.19400	0
25/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.62400	0.65900	0
25/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.35100	1.39900	0
25/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.13800	3.19700	0
25/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.06300	5.12700	0
25/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.02700	7.09300	0
25/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.00900	9.07500	0
25/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.95870	6.95810	13,612
25/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.15900	1.15800	0
25/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.15900	2.15800	0
25/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.15900	3.15800	0
25/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.15900	4.15800	0
25/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.05900	1.05800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.05900	2.05800	0
25/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.05900	3.05800	0
25/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	4.05900	4.05800	0
25/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.00900	1.00800	0
25/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.00900	2.00800	0
25/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.00900	3.00800	0
25/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	4.00900	4.00800	0
25/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.10900	1.10800	0
25/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.10900	2.10800	0
25/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.10900	3.10800	0
25/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.10900	4.10800	0
25/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.20900	1.20800	0
25/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.20900	2.20800	0
25/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.20900	3.20800	0
25/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.20900	4.20800	0
25/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.50900	1.50800	0
25/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.50900	2.50800	0
25/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.50900	3.50800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.50900	4.50800	0
25/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.70900	3.70800	0
25/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.70900	1.70800	0
25/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.70900	2.70800	0
25/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.80900	1.80800	0
25/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.80900	2.80800	0
25/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.80900	3.80800	0
25/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.02000	0.02100	0
25/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.37000	0.37000	0
25/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.46500	0.46500	0
25/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.56200	0.56200	0
25/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.66100	0.66000	0
25/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.32400	0.32400	0
25/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.85900	1.85800	0
25/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.85900	2.85800	0
25/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.85900	3.85800	0
25/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.05600	0.05700	0
25/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.90900	1.90800	0
25/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.90900	2.90800	0
25/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.90900	3.90800	0
25/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.95900	1.95800	0
25/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.95900	2.95800	0
25/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.95900	3.95800	0
25/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.03400	0.03400	0
25/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.30900	1.30800	0
25/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.30900	2.30800	0
25/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.30900	3.30800	0
25/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.30900	4.30800	0
25/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.25900	1.25800	0
25/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.25900	2.25800	0
25/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.25900	3.25800	0
25/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.25900	4.25800	0
25/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.35900	1.35800	0
25/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.35900	2.35800	0
25/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.35900	3.35800	0
25/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.35900	4.35800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.40900	1.40800	0
25/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.40900	2.40800	0
25/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.40900	3.40800	0
25/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.40900	4.40800	0
25/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.45900	1.45800	0
25/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.45900	2.45800	0
25/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.45900	3.45800	0
25/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.45900	4.45800	0
25/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.55900	1.55800	0
25/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.55900	2.55800	0
25/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.55900	3.55800	0
25/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.55900	4.55800	0
25/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.85900	0.85900	0
25/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.95900	0.95800	0
25/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.90900	0.90900	0
25/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.09200	0.09300	0
25/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.15700	0.15800	0
25/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.23600	0.23700	0
25/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.41700	0.41700	0
25/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.51300	0.51300	0
25/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.61100	0.61100	0
25/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.71000	0.71000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.80900	0.80900	0
25/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.76000	0.75900	0
25/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.04300	0.04400	0
25/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.07200	0.07300	0
25/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.12200	0.12400	0
25/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.19500	0.19600	0
25/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.27900	0.28000	0
25/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.02000	0.02200	0
25/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.03600	0.03800	0
25/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.06300	0.06600	0
25/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.11300	0.11500	0
25/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.18400	0.18600	0
25/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00100	0.00200	0
25/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00200	0.00300	0
25/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00400	0.00500	0
25/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00800	0.00900	0
25/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.02700	0.02900	0
25/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.04800	0.05000	0
25/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.08300	0.08500	0
25/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
25/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.44100	1.44200	0
25/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.44100	3.44200	0
25/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.44100	5.44200	0
25/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.44100	7.44200	0
25/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.54100	1.54200	0
25/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.54100	3.54200	0
25/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.54100	5.54200	0
25/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.54100	7.54200	0
25/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.59100	1.59200	0
25/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.59100	3.59200	0
25/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.59100	5.59200	0
25/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.59100	7.59200	0
25/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.64100	1.64200	0
25/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.64100	3.64200	0
25/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.64100	5.64200	0
25/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.64100	7.64200	0
25/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.74100	1.74200	0
25/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.74100	3.74200	0
25/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.74100	5.74200	0
25/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.74100	7.74200	0
25/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.69100	1.69200	0
25/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.69100	3.69200	0
25/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.69100	5.69200	0
25/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.22500	0.22600	0
25/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.19100	2.19200	0
25/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.19100	4.19200	0
25/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.19100	6.19200	0
25/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.19100	8.19200	0
25/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.04100	2.04200	0
25/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.04100	4.04200	0
25/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.04100	6.04200	0
25/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.04100	8.04200	0
25/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.14700	0.14900	0
25/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.09100	2.09200	0
25/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.09100	4.09200	0
25/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.09100	6.09200	0
25/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.09100	8.09200	0
25/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.14100	2.14200	0
25/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.14100	4.14200	0
25/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.14100	6.14200	0
25/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.14100	8.14200	0
25/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.01500	0.01600	0
25/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.01100	0.01200	0
25/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.31100	0.31300	0
25/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.29100	2.29200	0
25/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.29100	4.29200	0
25/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.29100	6.29200	0
25/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.29100	8.29200	0
25/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.69100	7.69200	0
25/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.49100	1.49200	0
25/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.49100	3.49200	0
25/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.49100	5.49200	0
25/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.49100	7.49200	0
25/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.79100	1.79200	0
25/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.79100	3.79200	0
25/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.79100	5.79200	0
25/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.79100	7.79200	0
25/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.89100	1.89200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.89100	3.89200	0
25/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.89100	5.89200	0
25/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.89100	7.89200	0
25/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.99100	1.99200	0
25/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.99100	3.99200	0
25/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.99100	5.99200	0
25/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	7.99100	7.99200	0
25/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.94100	1.94200	0
25/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.94100	3.94200	0
25/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.94100	5.94200	0
25/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	7.94100	7.94200	0
25/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.84100	1.84200	0
25/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.84100	3.84200	0
25/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.84100	5.84200	0
25/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.84100	7.84200	0
25/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	7.01030	7.00620	247
25/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.02000	0.02100	0
25/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.49100	0.48800	0
25/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.41300	1.41000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.41000	2.40600	0
25/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.41000	3.40600	0
25/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.41000	4.40600	0
25/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.02200	0.02200	0
25/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.52900	0.52700	0
25/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.46300	1.45900	0
25/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.46000	2.45600	0
25/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.46000	3.45600	0
25/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.46000	4.45600	0
25/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.02300	0.02300	0
25/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.56900	0.56700	0
25/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.51300	1.50900	0
25/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.51000	2.50600	0
25/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.51000	3.50600	0
25/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.51000	4.50600	0
25/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.41800	0.41600	0
25/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01500	0.01600	0
25/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.32100	0.31900	0
25/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.16600	1.16200	0
25/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.16100	2.15700	0
25/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.16000	3.15600	0
25/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.16000	4.15600	0
25/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01700	0.01700	0
25/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.38400	0.38200	0
25/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.26500	1.26100	0
25/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.26100	2.25700	0
25/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.26000	3.25600	0
25/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.26000	4.25600	0
25/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01500	0.01500	0
25/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.29100	0.28900	0
25/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.11600	1.11300	0
25/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.11100	2.10700	0
25/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.11000	3.10600	0
25/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.11000	4.10600	0
25/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01600	0.01700	0
25/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.35100	0.34900	0
25/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.21500	1.21200	0
25/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.21100	2.20700	0
25/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.21000	3.20600	0
25/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.21000	4.20600	0
25/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.01900	0.01900	0
25/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.45300	0.45100	0
25/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.36400	1.36000	0
25/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.36000	2.35600	0
25/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.36000	3.35600	0
25/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.36000	4.35600	0
25/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.01000	0.01100	0
25/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.18300	0.18100	0
25/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.87600	0.87300	0
25/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.86100	1.85700	0
25/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.86000	2.85600	0
25/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.86000	3.85600	0
25/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.01100	0.01200	0
25/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.20000	0.19800	0
25/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.92300	0.92000	0
25/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.91100	1.90700	0
25/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.91000	2.90600	0
25/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.91000	3.90600	0
25/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01300	0.01400	0
25/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.23800	0.23600	0
25/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.01800	1.01500	0
25/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.01100	2.00700	0
25/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.01000	3.00600	0
25/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	4.01000	4.00600	0
25/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01400	0.01400	0
25/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.26400	0.26200	0
25/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.06700	1.06400	0
25/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.76000	2.75600	0
25/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.76000	3.75600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00900	0.00900	0
25/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.15300	0.15200	0
25/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.78400	0.78100	0
25/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.76200	1.75800	0
25/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.21800	0.21600	0
25/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.97000	0.96700	0
25/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.96100	1.95700	0
25/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.96000	2.95600	0
25/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.96000	3.95600	0
25/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.06100	2.05700	0
25/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.06000	3.05600	0
25/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	4.06000	4.05600	0
25/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.01000	0.01000	0
25/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.16700	0.16600	0
25/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.82900	0.82700	0
25/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.81200	1.80800	0
25/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.81000	2.80600	0
25/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.81000	3.80600	0
25/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01200	0.01300	0
25/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.05200	2.05700	0
25/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.04100	4.04500	0
25/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.04000	6.04400	0
25/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.04000	8.04400	0
25/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01900	0.02100	0
25/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.35700	0.36000	0
25/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.20000	2.20400	0
25/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.19000	4.19400	0
25/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.19000	6.19400	0
25/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.19000	8.19400	0
25/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.24000	4.24400	0
25/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.24000	6.24400	0
25/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.24000	8.24400	0
25/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01000	0.01100	0
25/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.25800	0.26000	0
25/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
25/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02400	0.02500	0
25/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.39300	0.39600	0
25/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.24900	2.25300	0
25/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00700	0.00800	0
25/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.20400	0.20600	0
25/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.95400	1.95800	0
25/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	3.94100	3.94500	0
25/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	5.94000	5.94400	0
25/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	7.94000	7.94400	0
25/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.22800	0.23000	0
25/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.00300	2.00800	0
25/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.99100	3.99500	0
25/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.99000	5.99400	0
25/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	7.99000	7.99400	0
25/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01300	0.01400	0
25/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.29000	0.29200	0
25/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.10100	2.10600	0
25/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.09100	4.09500	0
25/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.09000	6.09400	0
25/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.09000	8.09400	0
25/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01600	0.01700	0
25/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.32300	0.32500	0
25/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.15000	2.15500	0
25/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.14100	4.14500	0
25/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.14000	6.14400	0
25/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.14000	8.14400	0
25/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00400	0.00400	0
25/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.09300	0.09500	0
25/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.65900	1.66300	0
25/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.64100	3.64500	0
25/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.64000	5.64400	0
25/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.64000	7.64400	0
25/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00500	0.00600	0
25/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.14100	0.14300	0
25/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.80600	1.81100	0
25/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.79100	3.79500	0
25/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.79000	5.79400	0
25/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.79000	7.79400	0
25/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00600	0.00700	0
25/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.18100	0.18300	0
25/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.90500	1.90900	0
25/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.89100	3.89500	0
25/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.89000	5.89400	0
25/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.89000	7.89400	0
25/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.12400	0.12600	0
25/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.75700	1.76100	0
25/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.74100	3.74500	0
25/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.74000	5.74400	0
25/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.74000	7.74400	0
25/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
25/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.16100	0.16300	0
25/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.85500	1.86000	0
25/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.84100	3.84500	0
25/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.84000	5.84400	0
25/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.84000	7.84400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.10800	0.11000	0
25/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.05900	0.06100	0
25/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.51300	1.51700	0
25/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.49100	3.49500	0
25/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.49000	5.49400	0
25/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.49000	7.49400	0
25/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.06900	0.07100	0
25/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.56200	1.56600	0
25/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.54100	3.54500	0
25/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.54000	5.54400	0
25/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.54000	7.54400	0
25/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00300	0.00400	0
25/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08100	0.08200	0
25/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.61000	1.61500	0
25/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.59100	3.59500	0
25/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.59000	5.59400	0
25/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.59000	7.59400	0
25/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	7.05810	7.05520	4,490
25/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.40100	0.39800	0
25/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.25000	0.25000	0
26/02/2010	$ / R On 15 March 2010			Foreign Exchange Future	7.72020	7.88790	235,679
26/02/2010	$ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.25	C	Foreign Exchange Future	0.00900	0.02400	0
26/02/2010	$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.47800	0.64200	0
26/02/2010	$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	1.47000	1.63800	0
26/02/2010	$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	2.47000	2.63800	0
26/02/2010	$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	3.47000	3.63800	0
26/02/2010	$ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.72200	0.88900	0
26/02/2010	$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	1.72000	1.88800	0
26/02/2010	$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	2.72000	2.88800	0
26/02/2010	$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	3.72000	3.88800	0
26/02/2010	$ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	3.67000	3.83800	0
26/02/2010	$ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.57400	0.74000	0
26/02/2010	$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	1.57000	1.73800	0
26/02/2010	$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	3.57000	3.73800	0
26/02/2010	$ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	2.07000	2.23800	0
26/02/2010	$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	3.07000	3.23800	0
26/02/2010	$ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	1.42000	1.58800	0
26/02/2010	$ / R On 15 March 2010	5.30	C	Foreign Exchange Future	2.42000	2.58800	0
26/02/2010	$ / R On 15 March 2010	4.30	C	Foreign Exchange Future	3.42000	3.58800	0
26/02/2010	$ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	3.62000	3.78800	0
26/02/2010	$ / R On 15 March 2010	8.20	C	Foreign Exchange Future	0.01100	0.03000	0
26/02/2010	$ / R On 15 March 2010	7.20	C	Foreign Exchange Future	0.52600	0.69100	0
26/02/2010	$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	1.52000	1.68800	0
26/02/2010	$ / R On 15 March 2010	5.20	C	Foreign Exchange Future	2.52000	2.68800	0
26/02/2010	$ / R On 15 March 2010	4.20	C	Foreign Exchange Future	3.52000	3.68800	0
26/02/2010	$ / R On 15 March 2010	8.35	C	Foreign Exchange Future	0.00600	0.01600	0
26/02/2010	$ / R On 15 March 2010	7.35	C	Foreign Exchange Future	0.38400	0.54500	0
26/02/2010	$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	1.37000	1.53800	0
26/02/2010	$ / R On 15 March 2010	5.35	C	Foreign Exchange Future	2.37000	2.53800	0
26/02/2010	$ / R On 15 March 2010	4.35	C	Foreign Exchange Future	3.37000	3.53800	0
26/02/2010	$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	1.12000	1.28800	0
26/02/2010	$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	2.12000	2.28800	0
26/02/2010	$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	3.12000	3.28800	0
26/02/2010	$ / R On 15 March 2010	7.45	C	Foreign Exchange Future	0.29500	0.45100	100
26/02/2010	$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	1.27000	1.43800	0
26/02/2010	$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	2.27000	2.43800	0
26/02/2010	$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	3.27000	3.43800	0
26/02/2010	$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00500	0.01300	0
26/02/2010	$ / R On 15 March 2010	7.40	C	Foreign Exchange Future	0.33900	0.49800	0
26/02/2010	$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	2.32000	2.48800	0
26/02/2010	$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	3.32000	3.48800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	1.22000	1.38800	0
26/02/2010	$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	2.22000	2.38800	0
26/02/2010	$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	3.22000	3.38800	0
26/02/2010	$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	1.17000	1.33800	0
26/02/2010	$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	2.17000	2.33800	0
26/02/2010	$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	3.17000	3.33800	0
26/02/2010	$ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00100	0.00400	0
26/02/2010	$ / R On 15 March 2010	7.70	C	Foreign Exchange Future	0.11200	0.23700	1,097
26/02/2010	$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	1.02000	1.18800	0
26/02/2010	$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	2.02000	2.18800	0
26/02/2010	$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	3.02000	3.18800	0
26/02/2010	$ / R On 15 March 2010	7.75	C	Foreign Exchange Future	0.09100	0.20000	4,010
26/02/2010	$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.97000	1.13800	0
26/02/2010	$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.97000	2.13800	0
26/02/2010	$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.97000	3.13800	0
26/02/2010	$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.67200	0.83900	0
26/02/2010	$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	1.67000	1.83800	0
26/02/2010	$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	2.67000	2.83800	0
26/02/2010	$ / R On 15 March 2010	7.85	C	Foreign Exchange Future	0.05800	0.13500	4,000
26/02/2010	$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.87100	1.03800	0
26/02/2010	$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.87000	2.03800	0
26/02/2010	$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.87000	3.03800	0
26/02/2010	$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.82100	0.98800	0
26/02/2010	$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	1.82000	1.98800	0
26/02/2010	$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.77100	0.93800	0
26/02/2010	$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	1.77000	1.93800	0
26/02/2010	$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	2.77000	2.93800	0
26/02/2010	$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.62300	0.78900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	1.62000	1.78800	0
26/02/2010	$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	2.62000	2.78800	0
26/02/2010	$ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.30	C	Foreign Exchange Future	0.43000	0.59300	0
26/02/2010	$ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	1.32000	1.48800	0
26/02/2010	$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	2.82000	2.98800	0
26/02/2010	$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	4.32000	4.48800	0
26/02/2010	$ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	1.07000	1.23800	0
26/02/2010	$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	2.57000	2.73800	0
26/02/2010	$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	4.07000	4.23800	0
26/02/2010	$ / R On 15 March 2010	7.50	C	Foreign Exchange Future	0.25300	0.40500	8,029
26/02/2010	$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00100	16,483
26/02/2010	$ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.55	C	Foreign Exchange Future	0.21400	0.36000	15,890
26/02/2010	$ / R On 15 March 2010	7.60	C	Foreign Exchange Future	0.17700	0.31700	238
26/02/2010	$ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.65	C	Foreign Exchange Future	0.14300	0.27600	279
26/02/2010	$ / R On 15 March 2010	7.90	C	Foreign Exchange Future	0.04600	0.10700	5,000
26/02/2010	$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.05	C	Foreign Exchange Future	0.02300	0.05800	5,000
26/02/2010	$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.30	C	Foreign Exchange Future	0.00700	0.02000	0
26/02/2010	$ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.95	C	Foreign Exchange Future	0.03700	0.08700	0
26/02/2010	$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.00	C	Foreign Exchange Future	0.02900	0.07100	40
26/02/2010	$ / R On 15 March 2010	8.15	C	Foreign Exchange Future	0.01400	0.03800	279
26/02/2010	$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.10	C	Foreign Exchange Future	0.01800	0.04700	0
26/02/2010	$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00300	0.00800	15,890
26/02/2010	$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00400	0.01000	0
26/02/2010	$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00200	0.00700	0
26/02/2010	$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00200	0.00500	1
26/02/2010	$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00100	0.00300	0
26/02/2010	$ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.20	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	16,483
26/02/2010	$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	27,500
26/02/2010	$ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	27,500
26/02/2010	$ / R On 15 March 2010	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	4.12000	4.28800	0
26/02/2010	$ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	4.17000	4.33800	0
26/02/2010	$ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	4.02000	4.18800	0
26/02/2010	$ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.80	C	Foreign Exchange Future	0.07300	0.16600	350
26/02/2010	$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.92100	1.08800	0
26/02/2010	$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.92000	2.08800	0
26/02/2010	$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.92000	3.08800	0
26/02/2010	$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.92000	4.08800	0
26/02/2010	$ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.87000	4.03800	0
26/02/2010	$ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	3.82000	3.98800	0
26/02/2010	$ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	4.27000	4.43800	0
26/02/2010	$ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	4.22000	4.38800	0
26/02/2010	$ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.97000	4.13800	0
26/02/2010	$ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	3.77000	3.93800	0
26/02/2010	$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.95	P	Foreign Exchange Future	8.23000	8.06200	0
26/02/2010	$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.75	P	Foreign Exchange Future	6.03000	5.86200	0
26/02/2010	$ / R On 15 March 2010	15.75	P	Foreign Exchange Future	8.03000	7.86200	0
26/02/2010	$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.50	P	Foreign Exchange Future	7.78000	7.61200	0
26/02/2010	$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.45	P	Foreign Exchange Future	7.73000	7.56200	0
26/02/2010	$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.90	P	Foreign Exchange Future	8.18000	8.01200	0
26/02/2010	$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.85	P	Foreign Exchange Future	6.13000	5.96200	0
26/02/2010	$ / R On 15 March 2010	15.85	P	Foreign Exchange Future	8.13000	7.96200	0
26/02/2010	$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.00100	0.00000	12,000
26/02/2010	$ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.15300	0.07800	0
26/02/2010	$ / R On 15 March 2010	15.80	P	Foreign Exchange Future	8.08000	7.91200	0
26/02/2010	$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.70	P	Foreign Exchange Future	7.98000	7.81200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.55	P	Foreign Exchange Future	7.83000	7.66200	0
26/02/2010	$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.60	P	Foreign Exchange Future	7.88000	7.71200	0
26/02/2010	$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	3.28000	3.11200	0
26/02/2010	$ / R On 15 March 2010	11.44	P	Foreign Exchange Future	3.72000	3.55200	0
26/02/2010	$ / R On 15 March 2010	9.85	P	Foreign Exchange Future	2.13000	1.96200	0
26/02/2010	$ / R On 15 March 2010	12.30	P	Foreign Exchange Future	4.58000	4.41200	0
26/02/2010	$ / R On 15 March 2010	9.75	P	Foreign Exchange Future	2.03000	1.86200	0
26/02/2010	$ / R On 15 March 2010	9.95	P	Foreign Exchange Future	2.23000	2.06200	0
26/02/2010	$ / R On 15 March 2010	10.05	P	Foreign Exchange Future	2.33000	2.16200	0
26/02/2010	$ / R On 15 March 2010	10.15	P	Foreign Exchange Future	2.43000	2.26200	0
26/02/2010	$ / R On 15 March 2010	10.25	P	Foreign Exchange Future	2.53000	2.36200	0
26/02/2010	$ / R On 15 March 2010	10.35	P	Foreign Exchange Future	2.63000	2.46200	0
26/02/2010	$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	2.73000	2.56200	0
26/02/2010	$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	4.83000	4.66200	0
26/02/2010	$ / R On 15 March 2010	9.50	P	Foreign Exchange Future	1.78000	1.61200	0
26/02/2010	$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	3.38000	3.21200	0
26/02/2010	$ / R On 15 March 2010	11.20	P	Foreign Exchange Future	3.48000	3.31200	0
26/02/2010	$ / R On 15 March 2010	11.30	P	Foreign Exchange Future	3.58000	3.41200	0
26/02/2010	$ / R On 15 March 2010	11.40	P	Foreign Exchange Future	3.68000	3.51200	0
26/02/2010	$ / R On 15 March 2010	11.50	P	Foreign Exchange Future	3.78000	3.61200	0
26/02/2010	$ / R On 15 March 2010	11.60	P	Foreign Exchange Future	3.88000	3.71200	0
26/02/2010	$ / R On 15 March 2010	13.70	P	Foreign Exchange Future	5.98000	5.81200	0
26/02/2010	$ / R On 15 March 2010	9.35	P	Foreign Exchange Future	1.63000	1.46200	0
26/02/2010	$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.13000	2.96200	0
26/02/2010	$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	3.23000	3.06200	0
26/02/2010	$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	3.33000	3.16200	0
26/02/2010	$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	3.43000	3.26200	0
26/02/2010	$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	3.53000	3.36200	0
26/02/2010	$ / R On 15 March 2010	11.35	P	Foreign Exchange Future	3.63000	3.46200	0
26/02/2010	$ / R On 15 March 2010	11.45	P	Foreign Exchange Future	3.73000	3.56200	0
26/02/2010	$ / R On 15 March 2010	13.55	P	Foreign Exchange Future	5.83000	5.66200	0
26/02/2010	$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	1.53000	1.36300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.03000	2.86200	0
26/02/2010	$ / R On 15 March 2010	13.45	P	Foreign Exchange Future	5.73000	5.56200	0
26/02/2010	$ / R On 15 March 2010	9.20	P	Foreign Exchange Future	1.48000	1.31300	0
26/02/2010	$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	2.98000	2.81200	0
26/02/2010	$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.08000	2.91200	0
26/02/2010	$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	3.18000	3.01200	0
26/02/2010	$ / R On 15 March 2010	13.40	P	Foreign Exchange Future	5.68000	5.51200	0
26/02/2010	$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	1.38000	1.21300	0
26/02/2010	$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	2.88000	2.71200	0
26/02/2010	$ / R On 15 March 2010	13.30	P	Foreign Exchange Future	5.58000	5.41200	0
26/02/2010	$ / R On 15 March 2010	11.55	P	Foreign Exchange Future	3.83000	3.66200	0
26/02/2010	$ / R On 15 March 2010	11.65	P	Foreign Exchange Future	3.93000	3.76200	0
26/02/2010	$ / R On 15 March 2010	11.75	P	Foreign Exchange Future	4.03000	3.86200	0
26/02/2010	$ / R On 15 March 2010	11.85	P	Foreign Exchange Future	4.13000	3.96200	0
26/02/2010	$ / R On 15 March 2010	13.95	P	Foreign Exchange Future	6.23000	6.06200	0
26/02/2010	$ / R On 15 March 2010	9.70	P	Foreign Exchange Future	1.98000	1.81200	0
26/02/2010	$ / R On 15 March 2010	11.70	P	Foreign Exchange Future	3.98000	3.81200	0
26/02/2010	$ / R On 15 March 2010	11.80	P	Foreign Exchange Future	4.08000	3.91200	0
26/02/2010	$ / R On 15 March 2010	13.90	P	Foreign Exchange Future	6.18000	6.01200	0
26/02/2010	$ / R On 15 March 2010	11.95	P	Foreign Exchange Future	4.23000	4.06200	0
26/02/2010	$ / R On 15 March 2010	12.05	P	Foreign Exchange Future	4.33000	4.16200	0
26/02/2010	$ / R On 15 March 2010	14.15	P	Foreign Exchange Future	6.43000	6.26200	0
26/02/2010	$ / R On 15 March 2010	9.80	P	Foreign Exchange Future	2.08000	1.91200	0
26/02/2010	$ / R On 15 March 2010	11.90	P	Foreign Exchange Future	4.18000	4.01200	0
26/02/2010	$ / R On 15 March 2010	14.00	P	Foreign Exchange Future	6.28000	6.11200	0
26/02/2010	$ / R On 15 March 2010	9.60	P	Foreign Exchange Future	1.88000	1.71200	0
26/02/2010	$ / R On 15 March 2010	13.80	P	Foreign Exchange Future	6.08000	5.91200	0
26/02/2010	$ / R On 15 March 2010	9.40	P	Foreign Exchange Future	1.68000	1.51200	0
26/02/2010	$ / R On 15 March 2010	9.30	P	Foreign Exchange Future	1.58000	1.41200	0
26/02/2010	$ / R On 15 March 2010	13.50	P	Foreign Exchange Future	5.78000	5.61200	0
26/02/2010	$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.08100	0.91400	0
26/02/2010	$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	2.78000	2.61200	0
26/02/2010	$ / R On 15 March 2010	13.20	P	Foreign Exchange Future	5.48000	5.31200	0
26/02/2010	$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	1.23100	1.06300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	2.93000	2.76200	0
26/02/2010	$ / R On 15 March 2010	13.35	P	Foreign Exchange Future	5.63000	5.46200	0
26/02/2010	$ / R On 15 March 2010	13.60	P	Foreign Exchange Future	5.88000	5.71200	0
26/02/2010	$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.13100	0.96400	0
26/02/2010	$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	2.83000	2.66200	0
26/02/2010	$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	5.53000	5.36200	0
26/02/2010	$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	1.28000	1.11300	0
26/02/2010	$ / R On 15 March 2010	13.65	P	Foreign Exchange Future	5.93000	5.76200	0
26/02/2010	$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.03100	0.86500	0
26/02/2010	$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	5.43000	5.26200	0
26/02/2010	$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.88200	0.71700	0
26/02/2010	$ / R On 15 March 2010	10.30	P	Foreign Exchange Future	2.58000	2.41200	0
26/02/2010	$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	2.68000	2.51200	0
26/02/2010	$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	5.28000	5.11200	0
26/02/2010	$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.83200	0.66900	0
26/02/2010	$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	5.23000	5.06200	0
26/02/2010	$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.73400	0.57200	0
26/02/2010	$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.13000	4.96200	0
26/02/2010	$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.78300	0.62000	0
26/02/2010	$ / R On 15 March 2010	10.20	P	Foreign Exchange Future	2.48000	2.31200	0
26/02/2010	$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	5.18000	5.01200	0
26/02/2010	$ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.39800	0.25900	0
26/02/2010	$ / R On 15 March 2010	9.90	P	Foreign Exchange Future	2.18000	2.01200	0
26/02/2010	$ / R On 15 March 2010	10.00	P	Foreign Exchange Future	2.28000	2.11200	0
26/02/2010	$ / R On 15 March 2010	10.10	P	Foreign Exchange Future	2.38000	2.21200	0
26/02/2010	$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	4.78000	4.61200	0
26/02/2010	$ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.44400	0.30000	0
26/02/2010	$ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.30900	0.18300	0
26/02/2010	$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	4.68000	4.51200	0
26/02/2010	$ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.26700	0.14900	0
26/02/2010	$ / R On 15 March 2010	9.65	P	Foreign Exchange Future	1.93000	1.76200	0
26/02/2010	$ / R On 15 March 2010	12.35	P	Foreign Exchange Future	4.63000	4.46200	0
26/02/2010	$ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.58700	0.43200	0
26/02/2010	$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	4.98000	4.81200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.35300	0.22000	0
26/02/2010	$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	4.73000	4.56200	0
26/02/2010	$ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.22600	0.11900	0
26/02/2010	$ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.07300	0.03800	0
26/02/2010	$ / R On 15 March 2010	9.45	P	Foreign Exchange Future	1.73000	1.56200	0
26/02/2010	$ / R On 15 March 2010	9.55	P	Foreign Exchange Future	1.83000	1.66200	0
26/02/2010	$ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.05700	0.02900	220
26/02/2010	$ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.04400	0.02200	0
26/02/2010	$ / R On 15 March 2010	12.25	P	Foreign Exchange Future	4.53000	4.36200	0
26/02/2010	$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	1.43000	1.26300	0
26/02/2010	$ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.03300	0.01700	200
26/02/2010	$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	4.93000	4.76200	0
26/02/2010	$ / R On 15 March 2010	15.65	P	Foreign Exchange Future	7.93000	7.76200	0
26/02/2010	$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	15.40	P	Foreign Exchange Future	7.68000	7.51200	0
26/02/2010	$ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.01000	0.00500	0
26/02/2010	$ / R On 15 March 2010	12.00	P	Foreign Exchange Future	4.28000	4.11200	0
26/02/2010	$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00300	0.00100	0
26/02/2010	$ / R On 15 March 2010	12.10	P	Foreign Exchange Future	4.38000	4.21200	0
26/02/2010	$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	5.38000	5.21200	0
26/02/2010	$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.00100	0.00000	500
26/02/2010	$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.00100	0.00000	670
26/02/2010	$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	1.18100	1.01400	0
26/02/2010	$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.00100	0.00000	5,000
26/02/2010	$ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.18800	0.09700	0
26/02/2010	$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	1.33000	1.16300	0
26/02/2010	$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.12100	0.06200	100
26/02/2010	$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.09200	0.04900	562
26/02/2010	$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.98100	0.81600	0
26/02/2010	$ / R On 15 March 2010	12.20	P	Foreign Exchange Future	4.48000	4.31200	0
26/02/2010	$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	5.33000	5.16200	0
26/02/2010	$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.01900	0.01000	0
26/02/2010	$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.68500	0.52500	0
26/02/2010	$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.02500	0.01300	0
26/02/2010	$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.01400	0.00700	0
26/02/2010	$ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.63600	0.47800	0
26/02/2010	$ / R On 15 March 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00600	0.00300	5,110
26/02/2010	$ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.49100	0.34200	0
26/02/2010	$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	4.88000	4.71200	0
26/02/2010	$ / R On 15 March 2010	14.10	P	Foreign Exchange Future	6.38000	6.21200	0
26/02/2010	$ / R On 15 March 2010	16.10	P	Foreign Exchange Future	8.38000	8.21200	0
26/02/2010	$ / R On 15 March 2010	14.20	P	Foreign Exchange Future	6.48000	6.31200	0
26/02/2010	$ / R On 15 March 2010	16.20	P	Foreign Exchange Future	8.48000	8.31200	0
26/02/2010	$ / R On 15 March 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.30	P	Foreign Exchange Future	6.58000	6.41200	0
26/02/2010	$ / R On 15 March 2010	16.30	P	Foreign Exchange Future	8.58000	8.41200	0
26/02/2010	$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	6.68000	6.51200	0
26/02/2010	$ / R On 15 March 2010	16.40	P	Foreign Exchange Future	8.68000	8.51200	0
26/02/2010	$ / R On 15 March 2010	14.35	P	Foreign Exchange Future	6.63000	6.46200	0
26/02/2010	$ / R On 15 March 2010	16.35	P	Foreign Exchange Future	8.63000	8.46200	0
26/02/2010	$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	6.83000	6.66200	0
26/02/2010	$ / R On 15 March 2010	16.55	P	Foreign Exchange Future	8.83000	8.66200	0
26/02/2010	$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	6.88000	6.71200	0
26/02/2010	$ / R On 15 March 2010	16.60	P	Foreign Exchange Future	8.88000	8.71200	0
26/02/2010	$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.93200	0.76600	0
26/02/2010	$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	6.93000	6.76200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 15 March 2010	16.65	P	Foreign Exchange Future	8.93000	8.76200	0
26/02/2010	$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	6.73000	6.56200	0
26/02/2010	$ / R On 15 March 2010	16.45	P	Foreign Exchange Future	8.73000	8.56200	0
26/02/2010	$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00400	0.00200	0
26/02/2010	$ / R On 15 March 2010	12.15	P	Foreign Exchange Future	4.43000	4.26200	0
26/02/2010	$ / R On 15 March 2010	16.15	P	Foreign Exchange Future	8.43000	8.26200	0
26/02/2010	$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	14.05	P	Foreign Exchange Future	6.33000	6.16200	0
26/02/2010	$ / R On 15 March 2010	16.05	P	Foreign Exchange Future	8.33000	8.16200	0
26/02/2010	$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.00200	0.00100	9,671
26/02/2010	$ / R On 15 March 2010	16.00	P	Foreign Exchange Future	8.28000	8.11200	0
26/02/2010	$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00800	0.00400	0
26/02/2010	$ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.53900	0.38600	0
26/02/2010	$ / R On 15 March 2010	14.25	P	Foreign Exchange Future	6.53000	6.36200	0
26/02/2010	$ / R On 15 March 2010	16.25	P	Foreign Exchange Future	8.53000	8.36200	0
26/02/2010	$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	6.78000	6.61200	0
26/02/2010	$ / R On 15 March 2010	16.50	P	Foreign Exchange Future	8.78000	8.61200	0
26/02/2010	$ / R On 14 June 2010			Foreign Exchange Future	7.85530	8.02550	51,870
26/02/2010	$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.14100	0.18800	0
26/02/2010	$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.70500	3.87600	0
26/02/2010	$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.65500	3.82600	0
26/02/2010	$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00600	0.00900	0
26/02/2010	$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00600	0.01000	0
26/02/2010	$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	2.10700	2.27700	0
26/02/2010	$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	3.10500	3.27600	0
26/02/2010	$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.52900	0.65900	0
26/02/2010	$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.41200	1.58100	0
26/02/2010	$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.40600	2.57600	0
26/02/2010	$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.40500	3.57600	0
26/02/2010	$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.51100	1.68000	0
26/02/2010	$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.50600	2.67600	0
26/02/2010	$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.50500	3.67600	0
26/02/2010	$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.67600	0.82000	0
26/02/2010	$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.61000	1.77900	0
26/02/2010	$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.60500	3.77600	0
26/02/2010	$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.16100	0.21400	140
26/02/2010	$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.63800	0.77800	0
26/02/2010	$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.56000	1.72900	0
26/02/2010	$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.55600	2.72600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.55500	3.72600	0
26/02/2010	$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.13200	0.17600	0
26/02/2010	$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.08900	0.12000	0
26/02/2010	$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.09500	0.12800	0
26/02/2010	$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	1.16700	1.33400	0
26/02/2010	$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	2.15700	2.32600	0
26/02/2010	$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	3.15500	3.32600	0
26/02/2010	$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.12300	0.16500	0
26/02/2010	$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.49500	0.62100	100
26/02/2010	$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	2.35600	2.52600	0
26/02/2010	$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	3.35500	3.52600	0
26/02/2010	$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.11500	0.15500	0
26/02/2010	$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.46300	0.58500	0
26/02/2010	$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	1.31400	1.48200	0
26/02/2010	$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	2.30600	2.47600	0
26/02/2010	$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	3.30500	3.47600	0
26/02/2010	$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.10800	0.14500	0
26/02/2010	$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	1.26500	1.43300	0
26/02/2010	$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	2.25600	2.42600	0
26/02/2010	$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	3.25500	3.42600	0
26/02/2010	$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00300	0.00500	0
26/02/2010	$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.10100	0.13600	0
26/02/2010	$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	1.21600	1.38300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	2.20600	2.37600	0
26/02/2010	$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	3.20500	3.37600	0
26/02/2010	$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.08400	0.11300	0
26/02/2010	$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.32300	0.42400	21,795
26/02/2010	$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	1.07000	1.23700	0
26/02/2010	$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	2.05700	2.22700	0
26/02/2010	$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	3.05500	3.22600	0
26/02/2010	$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.29900	0.39500	450
26/02/2010	$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	1.02200	1.18800	0
26/02/2010	$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	2.00700	2.17700	0
26/02/2010	$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	3.00500	3.17600	0
26/02/2010	$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.07400	0.10000	0
26/02/2010	$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.27900	0.36900	55
26/02/2010	$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.97600	1.13900	0
26/02/2010	$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.95700	2.12700	0
26/02/2010	$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.95500	3.12600	0
26/02/2010	$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00700	0.01100	0
26/02/2010	$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.75700	0.90700	0
26/02/2010	$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.70900	1.87800	0
26/02/2010	$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.70600	2.87600	0
26/02/2010	$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00800	0.01200	0
26/02/2010	$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.05900	0.07900	0
26/02/2010	$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.21200	0.27900	0
26/02/2010	$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.79900	0.95100	0
26/02/2010	$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.75900	1.92800	0
26/02/2010	$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.75600	2.92600	0
26/02/2010	$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.26100	0.34300	0
26/02/2010	$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.93000	1.09100	0
26/02/2010	$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.90800	2.07700	0
26/02/2010	$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.90500	3.07600	0
26/02/2010	$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.56400	0.69700	0
26/02/2010	$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.95500	4.12600	0
26/02/2010	$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.85500	4.02600	0
26/02/2010	$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.84200	0.99700	0
26/02/2010	$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.80800	1.97800	0
26/02/2010	$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.80600	2.97600	0
26/02/2010	$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.80500	3.97600	0
26/02/2010	$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	4.25500	4.42600	0
26/02/2010	$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	4.20500	4.37600	0
26/02/2010	$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.75500	3.92600	0
26/02/2010	$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.02700	0.03600	0
26/02/2010	$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.03000	0.04000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.22700	0.29900	0
26/02/2010	$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	26,596
26/02/2010	$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.04200	0.05700	26,596
26/02/2010	$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.01300	0.02000	0
26/02/2010	$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.01600	0.02300	0
26/02/2010	$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.01800	0.02700	0
26/02/2010	$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.02500	0.03500	0
26/02/2010	$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.02900	0.03800	0
26/02/2010	$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.03100	0.04200	0
26/02/2010	$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.24300	0.31900	0
26/02/2010	$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.02200	0.03200	0
26/02/2010	$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	4.15500	4.32600	0
26/02/2010	$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	4.05500	4.22600	0
26/02/2010	$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.90500	4.07600	0
26/02/2010	$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	4.00500	4.17600	0
26/02/2010	$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.07000	0.09400	0
26/02/2010	$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.07900	0.10600	0
26/02/2010	$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.06600	0.08900	0
26/02/2010	$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.88600	1.04300	0
26/02/2010	$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.85800	2.02700	0
26/02/2010	$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00300	0.00500	0
26/02/2010	$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.05200	0.07000	21,795
26/02/2010	$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.71600	0.86300	0
26/02/2010	$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.65900	1.82800	0
26/02/2010	$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.65600	2.82600	0
26/02/2010	$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.05000	0.06700	0
26/02/2010	$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.06200	0.08400	0
26/02/2010	$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.60000	0.73700	0
26/02/2010	$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	1.36300	1.53100	0
26/02/2010	$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.85600	3.02600	0
26/02/2010	$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	4.35500	4.52600	0
26/02/2010	$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00300	0.00400	0
26/02/2010	$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.17200	0.22900	0
26/02/2010	$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	1.11900	1.28500	0
26/02/2010	$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.60600	2.77600	0
26/02/2010	$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	4.10500	4.27600	0
26/02/2010	$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.04700	0.06300	0
26/02/2010	$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.43200	0.55000	390
26/02/2010	$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	21,978
26/02/2010	$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.05500	0.07500	21,978
26/02/2010	$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.04500	0.06000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.40300	0.51600	100
26/02/2010	$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.03500	0.04600	0
26/02/2010	$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.03800	0.05100	0
26/02/2010	$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.37500	0.48400	600
26/02/2010	$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.03300	0.04400	0
26/02/2010	$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.03600	0.04900	0
26/02/2010	$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.04000	0.05400	0
26/02/2010	$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.34800	0.45300	33
26/02/2010	$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.19800	0.26100	0
26/02/2010	$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00700	0.01100	0
26/02/2010	$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00900	0.01300	0
26/02/2010	$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.01000	0.01600	0
26/02/2010	$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.15000	0.20100	1,900
26/02/2010	$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.01000	0.01500	0
26/02/2010	$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.01100	0.01700	0
26/02/2010	$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.18500	0.24500	135
26/02/2010	$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.01200	0.01900	0
26/02/2010	$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.01400	0.02200	0
26/02/2010	$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.01700	0.02500	0
26/02/2010	$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.02000	0.03000	0
26/02/2010	$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.02300	0.03300	0
26/02/2010	$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.11800	1.95800	0
26/02/2010	$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.21500	2.05500	0
26/02/2010	$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.31200	2.15000	0
26/02/2010	$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.40900	2.24700	0
26/02/2010	$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.50700	2.34400	0
26/02/2010	$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.59600	4.42600	0
26/02/2010	$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.53000	0.42000	6
26/02/2010	$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.55600	2.39200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	2.65500	2.49000	0
26/02/2010	$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	4.74500	4.57600	0
26/02/2010	$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.64500	0.52600	0
26/02/2010	$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.60500	2.44100	0
26/02/2010	$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	2.70400	2.53800	0
26/02/2010	$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	2.80200	2.63600	0
26/02/2010	$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	4.89500	4.72600	0
26/02/2010	$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.49300	0.38600	0
26/02/2010	$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	4.69500	4.52600	0
26/02/2010	$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.24300	0.17800	0
26/02/2010	$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.63500	1.47900	0
26/02/2010	$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	1.73100	1.57400	0
26/02/2010	$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	1.82800	1.66900	0
26/02/2010	$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.22000	0.15900	0
26/02/2010	$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	1.68300	1.52600	0
26/02/2010	$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	1.78000	1.62100	0
26/02/2010	$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.34600	4.17600	0
26/02/2010	$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.19800	0.14100	0
26/02/2010	$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.54000	1.38500	0
26/02/2010	$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.35000	1.20000	0
26/02/2010	$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.04600	3.87600	0
26/02/2010	$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.39600	4.22600	0
26/02/2010	$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.17700	0.12500	130
26/02/2010	$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.49200	1.33800	0
26/02/2010	$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01400	0.01000	0
26/02/2010	$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.56700	0.45400	0
26/02/2010	$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.39800	3.22900	0
26/02/2010	$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.39500	6.22500	0
26/02/2010	$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	7.89500	7.72500	0
26/02/2010	$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00800	0.00600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.14900	2.98100	0
26/02/2010	$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	4.64600	4.47600	0
26/02/2010	$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.14500	5.97500	0
26/02/2010	$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	7.64500	7.47500	0
26/02/2010	$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.09500	0.06200	0
26/02/2010	$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.25700	1.10900	0
26/02/2010	$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.44500	1.29200	0
26/02/2010	$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	3.99600	3.82700	0
26/02/2010	$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.06100	0.03800	0
26/02/2010	$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.39700	1.24500	0
26/02/2010	$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.34800	3.18000	0
26/02/2010	$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.34500	5.17500	0
26/02/2010	$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.03100	0.01800	0
26/02/2010	$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.21100	1.06400	0
26/02/2010	$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.14600	3.97600	0
26/02/2010	$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.14500	4.97500	0
26/02/2010	$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.07400	0.93100	0
26/02/2010	$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.16500	1.01900	0
26/02/2010	$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.49700	3.32900	0
26/02/2010	$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.04500	5.87500	0
26/02/2010	$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.04500	7.87500	0
26/02/2010	$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	9.64500	9.47500	0
26/02/2010	$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	5.99500	5.82500	0
26/02/2010	$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	7.99500	7.82500	0
26/02/2010	$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.09600	3.92600	0
26/02/2010	$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.09500	5.92500	0
26/02/2010	$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.09500	7.92500	0
26/02/2010	$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	3.94600	3.77700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	5.94500	5.77500	0
26/02/2010	$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	7.94500	7.77500	0
26/02/2010	$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	3.89600	3.72700	0
26/02/2010	$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	5.89500	5.72500	0
26/02/2010	$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	7.84500	7.67500	0
26/02/2010	$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.16700	2.00700	0
26/02/2010	$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.38800	0.29400	0
26/02/2010	$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	1.87600	1.71700	0
26/02/2010	$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	1.97400	1.81300	0
26/02/2010	$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.07000	1.91000	0
26/02/2010	$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.26300	2.10200	0
26/02/2010	$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.36100	2.19800	0
26/02/2010	$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.45800	2.29500	0
26/02/2010	$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.54600	4.37600	0
26/02/2010	$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.58700	1.43200	0
26/02/2010	$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.29600	4.12600	0
26/02/2010	$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.42200	0.32400	0
26/02/2010	$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	1.92500	1.76500	0
26/02/2010	$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.02200	1.86100	0
26/02/2010	$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.24500	6.07500	0
26/02/2010	$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.24500	8.07500	0
26/02/2010	$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	7.79500	7.62500	0
26/02/2010	$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	7.74500	7.57500	0
26/02/2010	$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
26/02/2010	$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.03700	0.02200	0
26/02/2010	$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.19500	6.02500	0
26/02/2010	$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.19500	8.02500	0
26/02/2010	$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.14500	7.97500	0
26/02/2010	$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.10900	0.07200	0
26/02/2010	$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.49600	4.32600	0
26/02/2010	$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.49500	5.32500	0
26/02/2010	$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.02500	0.01600	0
26/02/2010	$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.35600	0.26800	0
26/02/2010	$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.59700	3.42800	0
26/02/2010	$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.59500	5.42500	0
26/02/2010	$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.04400	0.02600	200
26/02/2010	$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.45700	0.35400	0
26/02/2010	$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.30400	1.15400	0
26/02/2010	$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	2.75300	2.58700	0
26/02/2010	$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	3.74600	3.57700	0
26/02/2010	$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	5.74500	5.57500	0
26/02/2010	$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.05200	0.03200	0
26/02/2010	$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	3.79600	3.62700	0
26/02/2010	$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	4.79500	4.62600	0
26/02/2010	$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	5.79500	5.62500	0
26/02/2010	$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	2.85200	2.68600	0
26/02/2010	$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	3.84600	3.67700	0
26/02/2010	$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	4.84500	4.67600	0
26/02/2010	$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	5.84500	5.67500	0
26/02/2010	$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	3.64700	3.47800	0
26/02/2010	$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	5.64500	5.47500	0
26/02/2010	$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.02100	0.01400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.32400	0.24400	0
26/02/2010	$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.11900	0.97500	0
26/02/2010	$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.54700	3.37800	0
26/02/2010	$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.54500	5.37500	0
26/02/2010	$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.01700	0.01300	0
26/02/2010	$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.29400	0.22000	430
26/02/2010	$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.01500	0.01200	0
26/02/2010	$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.26800	0.19900	200
26/02/2010	$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.02900	0.88800	0
26/02/2010	$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.44700	3.27900	0
26/02/2010	$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.44600	4.27600	0
26/02/2010	$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.44500	5.27500	0
26/02/2010	$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01100	0.00800	0
26/02/2010	$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.89600	0.76100	0
26/02/2010	$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.29800	3.13000	0
26/02/2010	$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.29500	5.12500	0
26/02/2010	$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01000	0.00800	0
26/02/2010	$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.85300	0.72000	0
26/02/2010	$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.24900	3.08100	0
26/02/2010	$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.24600	4.07600	0
26/02/2010	$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.24500	5.07500	0
26/02/2010	$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00900	0.00700	0
26/02/2010	$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.15800	0.11000	0
26/02/2010	$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.81000	0.68000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.19900	3.03100	0
26/02/2010	$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.19600	4.02600	0
26/02/2010	$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.19500	5.02500	0
26/02/2010	$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.14000	0.09600	0
26/02/2010	$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.76800	0.64000	0
26/02/2010	$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01200	0.00900	0
26/02/2010	$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.94000	0.80300	0
26/02/2010	$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	6.64500	6.47500	0
26/02/2010	$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	3.69700	3.52800	0
26/02/2010	$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	6.69500	6.52500	0
26/02/2010	$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	6.74500	6.57500	0
26/02/2010	$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.98400	0.84500	0
26/02/2010	$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.72700	0.60100	0
26/02/2010	$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.08300	0.05300	0
26/02/2010	$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.60600	0.48900	0
26/02/2010	$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	4.94500	4.77600	0
26/02/2010	$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.44500	6.27500	0
26/02/2010	$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.07100	0.04500	0
26/02/2010	$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.39500	8.22500	0
26/02/2010	$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.49500	6.32500	0
26/02/2010	$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.49500	8.32500	0
26/02/2010	$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00700	0.00600	0
26/02/2010	$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.12400	0.08400	0
26/02/2010	$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.59500	6.42500	0
26/02/2010	$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.59500	8.42500	0
26/02/2010	$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	8.69500	8.52500	0
26/02/2010	$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	8.64500	8.47500	0
26/02/2010	$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	6.84500	6.67500	0
26/02/2010	$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	8.84500	8.67500	0
26/02/2010	$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	2.90100	2.73500	0
26/02/2010	$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	6.89500	6.72500	0
26/02/2010	$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	8.89500	8.72500	0
26/02/2010	$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	2.95100	2.78400	0
26/02/2010	$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	6.94500	6.77500	0
26/02/2010	$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	8.94500	8.77500	0
26/02/2010	$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	8.74500	8.57500	0
26/02/2010	$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.44500	8.27500	0
26/02/2010	$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.34500	6.17500	0
26/02/2010	$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.34500	8.17500	0
26/02/2010	$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.29500	6.12500	0
26/02/2010	$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.29500	8.12500	0
26/02/2010	$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.68600	0.56300	0
26/02/2010	$ / R On 13 September 2010			Foreign Exchange Future	7.99070	8.16370	7,007
26/02/2010	$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00500	0.00800	0
26/02/2010	$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.02800	0.03500	0
26/02/2010	$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.09600	0.11800	0
26/02/2010	$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.19100	1.35100	0
26/02/2010	$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.14700	2.31900	0
26/02/2010	$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.14200	3.31500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.14100	4.31400	0
26/02/2010	$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00600	0.00900	0
26/02/2010	$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.02900	0.03500	0
26/02/2010	$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.09900	0.12200	0
26/02/2010	$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.51900	0.62500	0
26/02/2010	$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.23600	1.39800	0
26/02/2010	$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.19700	2.36900	0
26/02/2010	$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.19200	3.36500	0
26/02/2010	$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.19100	4.36400	0
26/02/2010	$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.49400	0.59700	509
26/02/2010	$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00500	0.00800	0
26/02/2010	$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.02700	0.03400	0
26/02/2010	$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.09300	0.11400	0
26/02/2010	$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.47000	0.57000	0
26/02/2010	$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	1.14600	1.30500	0
26/02/2010	$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	2.09800	2.26900	0
26/02/2010	$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	3.09200	3.26500	0
26/02/2010	$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	4.09100	4.26400	0
26/02/2010	$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00500	0.00800	0
26/02/2010	$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.02700	0.03300	0
26/02/2010	$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.09000	0.11000	0
26/02/2010	$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.44700	0.54400	0
26/02/2010	$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	1.10100	1.26000	0
26/02/2010	$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	2.04800	2.22000	0
26/02/2010	$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	3.04200	3.21500	0
26/02/2010	$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	4.04100	4.21400	0
26/02/2010	$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00500	0.00700	0
26/02/2010	$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.02500	0.03100	0
26/02/2010	$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.08400	0.10400	0
26/02/2010	$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.40600	0.49400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	1.01600	1.16900	0
26/02/2010	$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.95000	2.12100	0
26/02/2010	$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.94300	3.11500	0
26/02/2010	$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.94100	4.11400	0
26/02/2010	$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00400	0.00700	0
26/02/2010	$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.02400	0.03100	0
26/02/2010	$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.08100	0.10100	0
26/02/2010	$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.38700	0.47100	0
26/02/2010	$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.97600	1.12500	0
26/02/2010	$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.90100	2.07100	0
26/02/2010	$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.89300	3.06500	0
26/02/2010	$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.89100	4.06400	0
26/02/2010	$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00400	0.00700	0
26/02/2010	$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.02300	0.03000	0
26/02/2010	$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.07800	0.09800	0
26/02/2010	$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.37000	0.44900	0
26/02/2010	$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.93700	1.08100	0
26/02/2010	$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.85200	2.02200	0
26/02/2010	$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.84300	3.01600	0
26/02/2010	$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.84100	4.01400	0
26/02/2010	$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.02000	0.02700	0
26/02/2010	$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.07100	0.08800	0
26/02/2010	$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.82500	0.96100	0
26/02/2010	$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.70700	1.87500	0
26/02/2010	$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.69400	2.86600	0
26/02/2010	$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.69100	3.86400	0
26/02/2010	$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.02100	0.02800	0
26/02/2010	$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.07300	0.09100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.33800	0.41100	0
26/02/2010	$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.86100	1.00000	0
26/02/2010	$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.75500	1.92400	0
26/02/2010	$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.74300	2.91600	0
26/02/2010	$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.74100	3.91400	0
26/02/2010	$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00300	0.00500	0
26/02/2010	$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.01800	0.02500	0
26/02/2010	$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.06600	0.08200	0
26/02/2010	$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.29500	0.36000	585
26/02/2010	$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.75600	0.88600	0
26/02/2010	$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.61100	1.77800	0
26/02/2010	$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.59400	2.76600	0
26/02/2010	$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.59100	3.76400	0
26/02/2010	$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.32300	0.39300	0
26/02/2010	$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00600	0.00900	0
26/02/2010	$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.03000	0.03700	0
26/02/2010	$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.10600	0.13000	0
26/02/2010	$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.57200	0.68400	0
26/02/2010	$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.32800	1.49100	0
26/02/2010	$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.29600	2.46800	0
26/02/2010	$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.29200	3.46500	0
26/02/2010	$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.29100	4.46400	0
26/02/2010	$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00600	0.00900	0
26/02/2010	$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.02900	0.03600	0
26/02/2010	$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.10300	0.12600	0
26/02/2010	$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.54500	0.65400	0
26/02/2010	$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.28200	1.44400	0
26/02/2010	$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.24600	2.41800	0
26/02/2010	$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.24200	3.41500	0
26/02/2010	$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.24100	4.41400	0
26/02/2010	$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00500	0.00800	0
26/02/2010	$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.02600	0.03200	0
26/02/2010	$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.08800	0.10700	0
26/02/2010	$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.42500	0.51800	0
26/02/2010	$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	1.05700	1.21400	0
26/02/2010	$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.99900	2.17000	0
26/02/2010	$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.99200	3.16500	0
26/02/2010	$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.99100	4.16400	0
26/02/2010	$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.02200	0.02900	0
26/02/2010	$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.07600	0.09400	0
26/02/2010	$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.35400	0.42900	0
26/02/2010	$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.89900	1.04000	0
26/02/2010	$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.80400	1.97300	0
26/02/2010	$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.79300	2.96600	0
26/02/2010	$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.79100	3.96400	0
26/02/2010	$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00300	0.00600	0
26/02/2010	$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.01900	0.02600	0
26/02/2010	$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.06800	0.08500	0
26/02/2010	$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.30900	0.37600	3,000
26/02/2010	$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.79000	0.92300	0
26/02/2010	$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.65900	1.82700	0
26/02/2010	$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.64400	2.81600	0
26/02/2010	$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.64100	3.81400	0
26/02/2010	$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.14100	0.17300	0
26/02/2010	$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.15800	0.19400	0
26/02/2010	$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.25900	0.31600	500
26/02/2010	$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.22700	0.27800	3,000
26/02/2010	$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.16400	0.20100	0
26/02/2010	$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.17700	0.21800	0
26/02/2010	$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.18600	1.05400	0
26/02/2010	$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.27300	1.13700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.93600	0.81400	0
26/02/2010	$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.31700	1.18000	0
26/02/2010	$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.81800	0.70200	0
26/02/2010	$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.45000	1.30900	0
26/02/2010	$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01800	0.01300	0
26/02/2010	$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.14900	0.10900	0
26/02/2010	$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.66800	0.56200	0
26/02/2010	$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.42700	2.27100	0
26/02/2010	$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.37800	4.21200	0
26/02/2010	$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.36200	6.19200	0
26/02/2010	$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.36000	8.18700	0
26/02/2010	$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01300	0.00900	0
26/02/2010	$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.10800	0.07600	0
26/02/2010	$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.56300	0.46500	0
26/02/2010	$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.28500	2.13000	0
26/02/2010	$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.23100	4.06500	0
26/02/2010	$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.21300	6.04200	0
26/02/2010	$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.21000	8.03700	0
26/02/2010	$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00800	0.00600	0
26/02/2010	$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.06600	0.05000	0
26/02/2010	$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.43400	0.35400	0
26/02/2010	$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.09700	1.94300	0
26/02/2010	$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.03500	3.86800	0
26/02/2010	$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.01400	5.84400	0
26/02/2010	$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.01000	7.83700	0
26/02/2010	$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00500	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04100	0.03000	0
26/02/2010	$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.30400	0.24000	0
26/02/2010	$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.86200	1.71200	0
26/02/2010	$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.78800	3.62200	0
26/02/2010	$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.76500	5.59500	0
26/02/2010	$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.76000	7.58700	0
26/02/2010	$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03700	0.02700	0
26/02/2010	$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.28100	0.22000	0
26/02/2010	$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.81500	1.66600	0
26/02/2010	$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.73900	3.57300	0
26/02/2010	$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.71500	5.54500	0
26/02/2010	$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.71000	7.53700	0
26/02/2010	$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.63200	0.52900	0
26/02/2010	$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.02000	0.01400	0
26/02/2010	$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.16500	0.12200	0
26/02/2010	$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.70400	0.59600	0
26/02/2010	$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.47500	2.31800	0
26/02/2010	$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.42700	4.26100	0
26/02/2010	$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.41200	6.24100	0
26/02/2010	$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.40900	8.23700	0
26/02/2010	$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01400	0.01000	0
26/02/2010	$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.12000	0.08600	0
26/02/2010	$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.59700	0.49700	0
26/02/2010	$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.33200	2.17700	0
26/02/2010	$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.28000	4.11400	0
26/02/2010	$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.26300	6.09200	0
26/02/2010	$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.26000	8.08700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01600	0.01100	0
26/02/2010	$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13400	0.09700	0
26/02/2010	$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.38000	2.22400	0
26/02/2010	$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.32900	4.16300	0
26/02/2010	$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.31300	6.14200	0
26/02/2010	$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.31000	8.13700	0
26/02/2010	$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.01100	0.00800	0
26/02/2010	$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.09600	0.06700	0
26/02/2010	$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.52900	0.43500	0
26/02/2010	$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.23700	2.08400	0
26/02/2010	$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.18200	4.01600	0
26/02/2010	$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.16300	5.99300	0
26/02/2010	$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.16000	7.98700	0
26/02/2010	$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.01000	0.00700	0
26/02/2010	$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.08500	0.06100	0
26/02/2010	$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.49600	0.40700	0
26/02/2010	$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.19000	2.03700	0
26/02/2010	$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.13300	3.96700	0
26/02/2010	$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.11300	5.94300	0
26/02/2010	$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.11000	7.93700	0
26/02/2010	$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00900	0.00700	0
26/02/2010	$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.07500	0.05500	0
26/02/2010	$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.46500	0.38000	0
26/02/2010	$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.14300	1.99000	0
26/02/2010	$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.08400	3.91700	0
26/02/2010	$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.06400	5.89300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.06000	7.88700	0
26/02/2010	$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00700	0.00600	0
26/02/2010	$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.06000	0.04600	0
26/02/2010	$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.40600	0.33000	0
26/02/2010	$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.04900	1.89600	0
26/02/2010	$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	3.98600	3.81900	0
26/02/2010	$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	5.96400	5.79400	0
26/02/2010	$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	7.96000	7.78700	0
26/02/2010	$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00700	0.00500	0
26/02/2010	$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.05500	0.04100	0
26/02/2010	$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.37900	0.30600	0
26/02/2010	$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.00200	1.85000	0
26/02/2010	$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	3.93600	3.77000	0
26/02/2010	$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	5.91400	5.74400	0
26/02/2010	$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	7.91000	7.73700	0
26/02/2010	$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.35300	0.28300	0
26/02/2010	$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.04500	0.03400	0
26/02/2010	$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.32800	0.26100	0
26/02/2010	$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.90800	1.75800	0
26/02/2010	$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.83800	3.67100	0
26/02/2010	$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.81500	5.64500	0
26/02/2010	$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.81000	7.63700	0
26/02/2010	$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.05000	0.03700	0
26/02/2010	$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	1.95500	1.80400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.88700	3.72100	0
26/02/2010	$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.86400	5.69400	0
26/02/2010	$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.86000	7.68700	0
26/02/2010	$ / R On 13 December 2010			Foreign Exchange Future	8.12560	8.30150	673
26/02/2010	$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.25700	0.30300	0
26/02/2010	$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.20900	0.24600	0
26/02/2010	$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.78300	2.95800	0
26/02/2010	$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.77700	3.95300	0
26/02/2010	$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.01800	0.02200	0
26/02/2010	$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.04100	0.04900	0
26/02/2010	$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.09500	0.11300	0
26/02/2010	$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.28300	0.33300	0
26/02/2010	$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	5.07600	5.25200	0
26/02/2010	$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.27400	0.32300	330
26/02/2010	$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.21500	0.25300	0
26/02/2010	$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03000	0.03600	0
26/02/2010	$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.06800	0.08000	0
26/02/2010	$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.17700	0.20800	0
26/02/2010	$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.66100	0.76800	0
26/02/2010	$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.34900	1.50700	0
26/02/2010	$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.28800	2.46200	0
26/02/2010	$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.27900	3.45400	0
26/02/2010	$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.27600	4.45200	0
26/02/2010	$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.01200	0.01500	0
26/02/2010	$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03000	0.03500	0
26/02/2010	$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.06700	0.07800	0
26/02/2010	$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.17300	0.20300	0
26/02/2010	$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.63600	0.74100	0
26/02/2010	$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.30600	1.46200	0
26/02/2010	$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.23800	2.41200	0
26/02/2010	$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.23000	3.40500	0
26/02/2010	$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.22600	4.40200	0
26/02/2010	$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.01000	0.01300	0
26/02/2010	$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.02500	0.03100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.05600	0.06700	0
26/02/2010	$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.13900	0.16600	0
26/02/2010	$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.99200	1.12700	0
26/02/2010	$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.85000	2.01700	0
26/02/2010	$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.83200	3.00700	0
26/02/2010	$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.82700	4.00300	0
26/02/2010	$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.01000	0.01200	0
26/02/2010	$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.02500	0.03000	0
26/02/2010	$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.05500	0.06600	0
26/02/2010	$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.13600	0.16100	0
26/02/2010	$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.45400	0.53300	0
26/02/2010	$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.95800	1.09000	0
26/02/2010	$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.80300	1.96900	0
26/02/2010	$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.15600	0.18300	0
26/02/2010	$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.54400	0.64000	0
26/02/2010	$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	1.13900	1.29000	0
26/02/2010	$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	2.04100	2.21400	0
26/02/2010	$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	3.03100	3.20600	0
26/02/2010	$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	4.02700	4.20200	0
26/02/2010	$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.58800	0.68900	0
26/02/2010	$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.01100	0.01400	0
26/02/2010	$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.02700	0.03200	0
26/02/2010	$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.06000	0.07100	0
26/02/2010	$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.15100	0.17800	0
26/02/2010	$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.52500	0.61700	4,400
26/02/2010	$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	1.10100	1.24800	0
26/02/2010	$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.99300	2.16500	0
26/02/2010	$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.98100	3.15600	0
26/02/2010	$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.97700	4.15200	0
26/02/2010	$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.01100	0.01300	0
26/02/2010	$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02600	0.03200	0
26/02/2010	$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.05900	0.07000	0
26/02/2010	$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.14700	0.17400	0
26/02/2010	$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.50600	0.59400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	1.06400	1.20700	0
26/02/2010	$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.94500	2.11600	0
26/02/2010	$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.93200	3.10700	0
26/02/2010	$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.92700	4.10200	0
26/02/2010	$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.01000	0.01300	0
26/02/2010	$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02600	0.03100	0
26/02/2010	$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.05800	0.06900	0
26/02/2010	$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.14300	0.17000	0
26/02/2010	$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.48800	0.57200	0
26/02/2010	$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	1.02800	1.16700	0
26/02/2010	$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.89800	2.06700	0
26/02/2010	$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.88200	3.05700	0
26/02/2010	$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.87700	4.05300	0
26/02/2010	$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00900	0.01200	0
26/02/2010	$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.02300	0.02900	0
26/02/2010	$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.05300	0.06300	0
26/02/2010	$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.12900	0.15300	0
26/02/2010	$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.42300	0.49700	0
26/02/2010	$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.89100	1.01900	0
26/02/2010	$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.71000	1.87400	0
26/02/2010	$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.68300	2.85800	0
26/02/2010	$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.67800	3.85300	0
26/02/2010	$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00900	0.01200	0
26/02/2010	$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02400	0.02900	0
26/02/2010	$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.05400	0.06400	0
26/02/2010	$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.13200	0.15700	0
26/02/2010	$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.43900	0.51400	0
26/02/2010	$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.92400	1.05400	0
26/02/2010	$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.75600	1.92200	0
26/02/2010	$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.73300	2.90800	0
26/02/2010	$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.72700	3.90300	0
26/02/2010	$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.38100	0.44800	117
26/02/2010	$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00900	0.01100	0
26/02/2010	$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.02300	0.02800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.05200	0.06200	0
26/02/2010	$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.12500	0.14900	0
26/02/2010	$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.40900	0.48000	0
26/02/2010	$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.85900	0.98400	0
26/02/2010	$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.66300	1.82700	0
26/02/2010	$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.63400	2.80900	0
26/02/2010	$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.62800	3.80300	0
26/02/2010	$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.47100	0.55100	0
26/02/2010	$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.01200	0.01500	0
26/02/2010	$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.01200	0.01500	0
26/02/2010	$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.02900	0.03500	0
26/02/2010	$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.06500	0.07700	0
26/02/2010	$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.16800	0.19700	0
26/02/2010	$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.61200	0.71400	0
26/02/2010	$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.26400	1.41800	0
26/02/2010	$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.18900	2.36300	0
26/02/2010	$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.18000	3.35500	0
26/02/2010	$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.17600	4.35200	0
26/02/2010	$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.39500	0.46400	0
26/02/2010	$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.01200	0.01500	0
26/02/2010	$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.02900	0.03400	0
26/02/2010	$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.06400	0.07500	0
26/02/2010	$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.16400	0.19200	300
26/02/2010	$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.22200	1.37500	0
26/02/2010	$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	2.14000	2.31300	0
26/02/2010	$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	3.13000	3.30500	0
26/02/2010	$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	4.12600	4.30200	0
26/02/2010	$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.01100	0.01400	0
26/02/2010	$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.02800	0.03300	0
26/02/2010	$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.06300	0.07400	0
26/02/2010	$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.16000	0.18700	0
26/02/2010	$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.56600	0.66400	0
26/02/2010	$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	1.18000	1.33200	0
26/02/2010	$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	2.09100	2.26400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	3.08100	3.25600	0
26/02/2010	$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	4.07600	4.25200	0
26/02/2010	$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.01100	0.01400	0
26/02/2010	$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02800	0.03300	0
26/02/2010	$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.06200	0.07300	0
26/02/2010	$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.73600	7.56400	0
26/02/2010	$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.64500	0.55000	0
26/02/2010	$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
26/02/2010	$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03700	0.02600	0
26/02/2010	$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.23300	0.18300	0
26/02/2010	$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.78300	0.67900	0
26/02/2010	$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.49900	2.34800	0
26/02/2010	$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.42600	4.26100	0
26/02/2010	$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.39700	6.22700	0
26/02/2010	$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.38300	8.21000	0
26/02/2010	$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.85500	0.74700	0
26/02/2010	$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
26/02/2010	$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03000	0.02100	0
26/02/2010	$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.19800	0.15300	0
26/02/2010	$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.71300	0.61300	0
26/02/2010	$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.40600	2.25600	0
26/02/2010	$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.32800	4.16300	0
26/02/2010	$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.29800	6.12800	0
26/02/2010	$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.28300	8.11100	0
26/02/2010	$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00700	0.00700	0
26/02/2010	$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03400	0.02300	0
26/02/2010	$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.21500	0.16800	0
26/02/2010	$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.74700	0.64600	0
26/02/2010	$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.45300	2.30200	0
26/02/2010	$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.37700	4.21200	0
26/02/2010	$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.34700	6.17800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.33300	8.16100	0
26/02/2010	$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00600	0.00600	0
26/02/2010	$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02200	0.01600	0
26/02/2010	$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.15200	0.11600	0
26/02/2010	$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.61200	0.52100	0
26/02/2010	$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.26700	2.11900	0
26/02/2010	$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.18200	4.01800	0
26/02/2010	$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.15000	5.98000	0
26/02/2010	$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.13400	7.96200	0
26/02/2010	$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
26/02/2010	$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01900	0.01500	0
26/02/2010	$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.13800	0.10600	0
26/02/2010	$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.58000	0.49300	0
26/02/2010	$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.22100	2.07300	0
26/02/2010	$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.13300	3.96900	0
26/02/2010	$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.10000	5.93100	0
26/02/2010	$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.08500	7.91200	0
26/02/2010	$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00500	0.00500	0
26/02/2010	$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01700	0.01400	0
26/02/2010	$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12500	0.09700	0
26/02/2010	$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.54900	0.46600	0
26/02/2010	$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.17500	2.02700	0
26/02/2010	$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.08400	3.92000	0
26/02/2010	$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.05100	5.88100	0
26/02/2010	$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.03500	7.86300	0
26/02/2010	$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.46200	0.38800	0
26/02/2010	$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00500	0.00500	0
26/02/2010	$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01500	0.01300	0
26/02/2010	$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11300	0.08900	0
26/02/2010	$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.51800	0.43900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.13000	1.98200	0
26/02/2010	$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02700	0.01800	0
26/02/2010	$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.18200	0.13900	0
26/02/2010	$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.67800	0.58200	0
26/02/2010	$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.36000	2.21000	0
26/02/2010	$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.27900	4.11500	0
26/02/2010	$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.24900	6.07900	0
26/02/2010	$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.23400	8.06100	0
26/02/2010	$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00600	0.00600	0
26/02/2010	$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02400	0.01600	0
26/02/2010	$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.16600	0.12600	0
26/02/2010	$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.31300	2.16500	0
26/02/2010	$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.23000	4.06600	0
26/02/2010	$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.19900	6.03000	0
26/02/2010	$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.18400	8.01200	0
26/02/2010	$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
26/02/2010	$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01200	0.01100	0
26/02/2010	$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08000	0.06100	0
26/02/2010	$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.41000	0.34000	0
26/02/2010	$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.94700	1.80200	0
26/02/2010	$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.84100	3.67700	0
26/02/2010	$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.80400	5.63400	0
26/02/2010	$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.78600	7.61400	0
26/02/2010	$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00300	0.00300	0
26/02/2010	$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
26/02/2010	$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07300	0.05600	0
26/02/2010	$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.38500	0.31700	0
26/02/2010	$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.90100	1.75700	0
26/02/2010	$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.79200	3.62900	0
26/02/2010	$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.75400	5.58500	0
26/02/2010	$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.58900	1.45200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.24800	1.12200	0
26/02/2010	$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.20700	1.08200	0
26/02/2010	$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.01900	2.86200	0
26/02/2010	$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	4.96500	4.79800	0
26/02/2010	$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	6.94200	6.77100	0
26/02/2010	$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
26/02/2010	$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.63300	1.49500	0
26/02/2010	$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.33100	1.20200	0
26/02/2010	$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.03600	3.87200	0
26/02/2010	$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.00200	5.83200	0
26/02/2010	$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.98500	7.81300	0
26/02/2010	$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
26/02/2010	$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01500	0.01300	0
26/02/2010	$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10400	0.08100	0
26/02/2010	$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.49000	0.41300	0
26/02/2010	$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.08400	1.93600	0
26/02/2010	$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	3.98700	3.82300	0
26/02/2010	$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	5.95200	5.78200	0
26/02/2010	$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	7.93500	7.76300	0
26/02/2010	$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00400	0.00400	0
26/02/2010	$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01400	0.01200	0
26/02/2010	$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.09600	0.07400	0
26/02/2010	$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.03800	1.89100	0
26/02/2010	$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	3.93800	3.77400	0
26/02/2010	$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	5.90300	5.73300	0
26/02/2010	$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	7.88600	7.71400	0
26/02/2010	$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.81900	0.71300	0
26/02/2010	$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00400	0.00400	0
26/02/2010	$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01300	0.01200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.08800	0.06700	0
26/02/2010	$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.43600	0.36300	0
26/02/2010	$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	1.99200	1.84600	0
26/02/2010	$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.88900	3.72600	0
26/02/2010	$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.85300	5.68400	0
26/02/2010	$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.83600	7.66400	0
26/02/2010	£ / R On 15 March 2010			Foreign Exchange Future	11.71490	12.06520	13,112
26/02/2010	£ / R On 15 March 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00200	0.00900	0
26/02/2010	£ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.05100	0.18500	0
26/02/2010	£ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.72300	1.06700	0
26/02/2010	£ / R On 15 March 2010	10.00	C	Foreign Exchange Future	1.71500	2.06500	0
26/02/2010	£ / R On 15 March 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00100	0.00600	0
26/02/2010	£ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.03000	0.11600	0
26/02/2010	£ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.58000	0.91900	0
26/02/2010	£ / R On 15 March 2010	10.15	C	Foreign Exchange Future	1.56500	1.91500	0
26/02/2010	£ / R On 15 March 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00200	0.00700	0
26/02/2010	£ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.03600	0.13500	0
26/02/2010	£ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.62700	0.96800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	10.10	C	Foreign Exchange Future	1.61500	1.96500	0
26/02/2010	£ / R On 15 March 2010	9.15	C	Foreign Exchange Future	2.56500	2.91500	0
26/02/2010	£ / R On 15 March 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00100	0.00400	0
26/02/2010	£ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.01500	0.06300	0
26/02/2010	£ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.39800	0.72400	0
26/02/2010	£ / R On 15 March 2010	10.35	C	Foreign Exchange Future	1.36500	1.71500	0
26/02/2010	£ / R On 15 March 2010	9.35	C	Foreign Exchange Future	2.36500	2.71500	0
26/02/2010	£ / R On 15 March 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00100	0.00500	0
26/02/2010	£ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.02500	0.10000	0
26/02/2010	£ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.53300	0.87000	0
26/02/2010	£ / R On 15 March 2010	10.20	C	Foreign Exchange Future	1.51500	1.86500	0
26/02/2010	£ / R On 15 March 2010	9.20	C	Foreign Exchange Future	2.51500	2.86500	0
26/02/2010	£ / R On 15 March 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00100	0.00500	0
26/02/2010	£ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.02200	0.08600	0
26/02/2010	£ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.48700	0.82100	0
26/02/2010	£ / R On 15 March 2010	10.25	C	Foreign Exchange Future	1.46500	1.81500	0
26/02/2010	£ / R On 15 March 2010	9.25	C	Foreign Exchange Future	2.46500	2.81500	0
26/02/2010	£ / R On 15 March 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00100	0.00300	0
26/02/2010	£ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.01300	0.05400	0
26/02/2010	£ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.35600	0.67600	0
26/02/2010	£ / R On 15 March 2010	10.40	C	Foreign Exchange Future	1.31500	1.66500	0
26/02/2010	£ / R On 15 March 2010	9.40	C	Foreign Exchange Future	2.31500	2.66500	0
26/02/2010	£ / R On 15 March 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00200	0.00800	0
26/02/2010	£ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.04300	0.15600	0
26/02/2010	£ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.67500	1.01700	0
26/02/2010	£ / R On 15 March 2010	10.05	C	Foreign Exchange Future	1.66500	2.01500	0
26/02/2010	£ / R On 15 March 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00100	0.00300	0
26/02/2010	£ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.01100	0.04600	0
26/02/2010	£ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.31500	0.62900	0
26/02/2010	£ / R On 15 March 2010	10.45	C	Foreign Exchange Future	1.26600	1.61500	0
26/02/2010	£ / R On 15 March 2010	9.45	C	Foreign Exchange Future	2.26500	2.61500	0
26/02/2010	£ / R On 15 March 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.30	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00100	0.00400	0
26/02/2010	£ / R On 15 March 2010	12.30	C	Foreign Exchange Future	0.01800	0.07400	0
26/02/2010	£ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.44200	0.77200	0
26/02/2010	£ / R On 15 March 2010	10.30	C	Foreign Exchange Future	1.41500	1.76500	0
26/02/2010	£ / R On 15 March 2010	9.30	C	Foreign Exchange Future	2.41500	2.76500	0
26/02/2010	£ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00300	0.01200	11,630
26/02/2010	£ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.07200	0.25000	0
26/02/2010	£ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.82000	1.16600	0
26/02/2010	£ / R On 15 March 2010	9.90	C	Foreign Exchange Future	1.81500	2.16500	0
26/02/2010	£ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00200	0
26/02/2010	£ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00600	0.02500	0
26/02/2010	£ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.17000	0.44800	0
26/02/2010	£ / R On 15 March 2010	10.65	C	Foreign Exchange Future	1.06700	1.41600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	9.65	C	Foreign Exchange Future	2.06500	2.41500	0
26/02/2010	£ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00400	0.01900	0
26/02/2010	£ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.11900	0.36400	0
26/02/2010	£ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.96800	1.31600	0
26/02/2010	£ / R On 15 March 2010	9.75	C	Foreign Exchange Future	1.96500	2.31500	0
26/02/2010	£ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00800	0.03400	0
26/02/2010	£ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.23800	0.53700	0
26/02/2010	£ / R On 15 March 2010	10.55	C	Foreign Exchange Future	1.16600	1.51500	0
26/02/2010	£ / R On 15 March 2010	9.55	C	Foreign Exchange Future	2.16500	2.51500	0
26/02/2010	£ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00300	0.01400	0
26/02/2010	£ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.08500	0.28600	0
26/02/2010	£ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.86900	1.21600	0
26/02/2010	£ / R On 15 March 2010	9.85	C	Foreign Exchange Future	1.86500	2.21500	0
26/02/2010	£ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00300	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.06000	0.21600	0
26/02/2010	£ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.77100	1.11700	0
26/02/2010	£ / R On 15 March 2010	9.95	C	Foreign Exchange Future	1.76500	2.11500	0
26/02/2010	£ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00400	0.01600	0
26/02/2010	£ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.10100	0.32400	0
26/02/2010	£ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.91800	1.26600	0
26/02/2010	£ / R On 15 March 2010	9.80	C	Foreign Exchange Future	1.91500	2.26500	0
26/02/2010	£ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	11,630
26/02/2010	£ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00200	0
26/02/2010	£ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00500	0.02200	0
26/02/2010	£ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.14000	0.40500	0
26/02/2010	£ / R On 15 March 2010	10.70	C	Foreign Exchange Future	1.01700	1.36600	0
26/02/2010	£ / R On 15 March 2010	9.70	C	Foreign Exchange Future	2.01500	2.36500	0
26/02/2010	£ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00700	0.02900	0
26/02/2010	£ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.20300	0.49200	0
26/02/2010	£ / R On 15 March 2010	10.60	C	Foreign Exchange Future	1.11600	1.46600	0
26/02/2010	£ / R On 15 March 2010	9.60	C	Foreign Exchange Future	2.11500	2.46500	0
26/02/2010	£ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00900	0.04000	0
26/02/2010	£ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.27500	0.58300	0
26/02/2010	£ / R On 15 March 2010	10.50	C	Foreign Exchange Future	1.21600	1.56500	0
26/02/2010	£ / R On 15 March 2010	9.50	C	Foreign Exchange Future	2.21500	2.56500	0
26/02/2010	£ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 15 March 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.60	C	Foreign Exchange Future	3.11500	3.46500	0
26/02/2010	£ / R On 15 March 2010	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.50	C	Foreign Exchange Future	3.21500	3.56500	0
26/02/2010	£ / R On 15 March 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.55	C	Foreign Exchange Future	3.16500	3.51500	0
26/02/2010	£ / R On 15 March 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.80	C	Foreign Exchange Future	2.91500	3.26500	0
26/02/2010	£ / R On 15 March 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.90	C	Foreign Exchange Future	2.81500	3.16500	0
26/02/2010	£ / R On 15 March 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.85	C	Foreign Exchange Future	2.86500	3.21500	0
26/02/2010	£ / R On 15 March 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.95	C	Foreign Exchange Future	2.76500	3.11500	0
26/02/2010	£ / R On 15 March 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	9.10	C	Foreign Exchange Future	2.61500	2.96500	0
26/02/2010	£ / R On 15 March 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	9.05	C	Foreign Exchange Future	2.66500	3.01500	0
26/02/2010	£ / R On 15 March 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.35	C	Foreign Exchange Future	3.36500	3.71500	0
26/02/2010	£ / R On 15 March 2010	7.95	C	Foreign Exchange Future	3.76500	4.11500	0
26/02/2010	£ / R On 15 March 2010	9.00	C	Foreign Exchange Future	2.71500	3.06500	0
26/02/2010	£ / R On 15 March 2010	8.00	C	Foreign Exchange Future	3.71500	4.06500	0
26/02/2010	£ / R On 15 March 2010	7.85	C	Foreign Exchange Future	3.86500	4.21500	0
26/02/2010	£ / R On 15 March 2010	8.05	C	Foreign Exchange Future	3.66500	4.01500	0
26/02/2010	£ / R On 15 March 2010	8.75	C	Foreign Exchange Future	2.96500	3.31500	0
26/02/2010	£ / R On 15 March 2010	8.70	C	Foreign Exchange Future	3.01500	3.36500	0
26/02/2010	£ / R On 15 March 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.40	C	Foreign Exchange Future	3.31500	3.66500	0
26/02/2010	£ / R On 15 March 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.65	C	Foreign Exchange Future	3.06500	3.41500	0
26/02/2010	£ / R On 15 March 2010	8.15	C	Foreign Exchange Future	3.56500	3.91500	0
26/02/2010	£ / R On 15 March 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 15 March 2010	8.20	C	Foreign Exchange Future	3.51500	3.86500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.45	C	Foreign Exchange Future	3.26500	3.61500	0
26/02/2010	£ / R On 15 March 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.70	P	Foreign Exchange Future	6.98500	6.63500	0
26/02/2010	£ / R On 15 March 2010	20.70	P	Foreign Exchange Future	8.98500	8.63500	0
26/02/2010	£ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.45	P	Foreign Exchange Future	2.73500	2.38500	0
26/02/2010	£ / R On 15 March 2010	16.45	P	Foreign Exchange Future	4.73500	4.38500	0
26/02/2010	£ / R On 15 March 2010	18.45	P	Foreign Exchange Future	6.73500	6.38500	0
26/02/2010	£ / R On 15 March 2010	20.45	P	Foreign Exchange Future	8.73500	8.38500	0
26/02/2010	£ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.20	P	Foreign Exchange Future	2.48500	2.13600	0
26/02/2010	£ / R On 15 March 2010	16.20	P	Foreign Exchange Future	4.48500	4.13500	0
26/02/2010	£ / R On 15 March 2010	18.20	P	Foreign Exchange Future	6.48500	6.13500	0
26/02/2010	£ / R On 15 March 2010	20.20	P	Foreign Exchange Future	8.48500	8.13500	0
26/02/2010	£ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.65	P	Foreign Exchange Future	6.93500	6.58500	0
26/02/2010	£ / R On 15 March 2010	20.65	P	Foreign Exchange Future	8.93500	8.58500	0
26/02/2010	£ / R On 15 March 2010	18.75	P	Foreign Exchange Future	7.03500	6.68500	0
26/02/2010	£ / R On 15 March 2010	20.75	P	Foreign Exchange Future	9.03500	8.68500	0
26/02/2010	£ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.40	P	Foreign Exchange Future	2.68500	2.33500	0
26/02/2010	£ / R On 15 March 2010	16.40	P	Foreign Exchange Future	4.68500	4.33500	0
26/02/2010	£ / R On 15 March 2010	18.40	P	Foreign Exchange Future	6.68500	6.33500	0
26/02/2010	£ / R On 15 March 2010	20.40	P	Foreign Exchange Future	8.68500	8.33500	0
26/02/2010	£ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	14.35	P	Foreign Exchange Future	2.63500	2.28500	0
26/02/2010	£ / R On 15 March 2010	16.35	P	Foreign Exchange Future	4.63500	4.28500	0
26/02/2010	£ / R On 15 March 2010	18.35	P	Foreign Exchange Future	6.63500	6.28500	0
26/02/2010	£ / R On 15 March 2010	20.35	P	Foreign Exchange Future	8.63500	8.28500	0
26/02/2010	£ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.05	P	Foreign Exchange Future	3.33500	2.98500	0
26/02/2010	£ / R On 15 March 2010	17.05	P	Foreign Exchange Future	5.33500	4.98500	0
26/02/2010	£ / R On 15 March 2010	19.05	P	Foreign Exchange Future	7.33500	6.98500	0
26/02/2010	£ / R On 15 March 2010	21.05	P	Foreign Exchange Future	9.33500	8.98500	0
26/02/2010	£ / R On 15 March 2010	15.15	P	Foreign Exchange Future	3.43500	3.08500	0
26/02/2010	£ / R On 15 March 2010	17.15	P	Foreign Exchange Future	5.43500	5.08500	0
26/02/2010	£ / R On 15 March 2010	19.15	P	Foreign Exchange Future	7.43500	7.08500	0
26/02/2010	£ / R On 15 March 2010	21.15	P	Foreign Exchange Future	9.43500	9.08500	0
26/02/2010	£ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	15.10	P	Foreign Exchange Future	3.38500	3.03500	0
26/02/2010	£ / R On 15 March 2010	17.10	P	Foreign Exchange Future	5.38500	5.03500	0
26/02/2010	£ / R On 15 March 2010	19.10	P	Foreign Exchange Future	7.38500	7.03500	0
26/02/2010	£ / R On 15 March 2010	21.10	P	Foreign Exchange Future	9.38500	9.03500	0
26/02/2010	£ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.95	P	Foreign Exchange Future	7.23500	6.88500	0
26/02/2010	£ / R On 15 March 2010	20.95	P	Foreign Exchange Future	9.23500	8.88500	0
26/02/2010	£ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.85	P	Foreign Exchange Future	7.13500	6.78500	0
26/02/2010	£ / R On 15 March 2010	20.85	P	Foreign Exchange Future	9.13500	8.78500	0
26/02/2010	£ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.90	P	Foreign Exchange Future	7.18500	6.83500	0
26/02/2010	£ / R On 15 March 2010	20.90	P	Foreign Exchange Future	9.18500	8.83500	0
26/02/2010	£ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.80	P	Foreign Exchange Future	7.08500	6.73500	0
26/02/2010	£ / R On 15 March 2010	20.80	P	Foreign Exchange Future	9.08500	8.73500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.55	P	Foreign Exchange Future	6.83500	6.48500	0
26/02/2010	£ / R On 15 March 2010	20.55	P	Foreign Exchange Future	8.83500	8.48500	0
26/02/2010	£ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.50	P	Foreign Exchange Future	6.78500	6.43500	0
26/02/2010	£ / R On 15 March 2010	20.50	P	Foreign Exchange Future	8.78500	8.43500	0
26/02/2010	£ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	18.60	P	Foreign Exchange Future	6.88500	6.53500	0
26/02/2010	£ / R On 15 March 2010	20.60	P	Foreign Exchange Future	8.88500	8.53500	0
26/02/2010	£ / R On 15 March 2010	13.50	P	Foreign Exchange Future	1.78600	1.43700	0
26/02/2010	£ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.50	P	Foreign Exchange Future	0.06000	0.01800	0
26/02/2010	£ / R On 15 March 2010	12.50	P	Foreign Exchange Future	0.79400	0.47500	0
26/02/2010	£ / R On 15 March 2010	14.50	P	Foreign Exchange Future	2.78500	2.43500	0
26/02/2010	£ / R On 15 March 2010	15.50	P	Foreign Exchange Future	3.78500	3.43500	0
26/02/2010	£ / R On 15 March 2010	16.50	P	Foreign Exchange Future	4.78500	4.43500	0
26/02/2010	£ / R On 15 March 2010	17.50	P	Foreign Exchange Future	5.78500	5.43500	0
26/02/2010	£ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.60	P	Foreign Exchange Future	0.08800	0.02700	0
26/02/2010	£ / R On 15 March 2010	12.60	P	Foreign Exchange Future	0.89200	0.56400	0
26/02/2010	£ / R On 15 March 2010	13.60	P	Foreign Exchange Future	1.88600	1.53700	0
26/02/2010	£ / R On 15 March 2010	14.60	P	Foreign Exchange Future	2.88500	2.53500	0
26/02/2010	£ / R On 15 March 2010	15.60	P	Foreign Exchange Future	3.88500	3.53500	0
26/02/2010	£ / R On 15 March 2010	16.60	P	Foreign Exchange Future	4.88500	4.53500	0
26/02/2010	£ / R On 15 March 2010	17.60	P	Foreign Exchange Future	5.88500	5.53500	0
26/02/2010	£ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.70	P	Foreign Exchange Future	0.12500	0.04000	0
26/02/2010	£ / R On 15 March 2010	12.70	P	Foreign Exchange Future	0.99000	0.65700	0
26/02/2010	£ / R On 15 March 2010	13.70	P	Foreign Exchange Future	1.98500	1.63700	0
26/02/2010	£ / R On 15 March 2010	14.70	P	Foreign Exchange Future	2.98500	2.63500	0
26/02/2010	£ / R On 15 March 2010	15.70	P	Foreign Exchange Future	3.98500	3.63500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	16.70	P	Foreign Exchange Future	4.98500	4.63500	0
26/02/2010	£ / R On 15 March 2010	17.70	P	Foreign Exchange Future	5.98500	5.63500	0
26/02/2010	£ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.00300	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.80	P	Foreign Exchange Future	0.18600	0.05900	0
26/02/2010	£ / R On 15 March 2010	12.80	P	Foreign Exchange Future	1.08900	0.75100	0
26/02/2010	£ / R On 15 March 2010	13.80	P	Foreign Exchange Future	2.08500	1.73600	0
26/02/2010	£ / R On 15 March 2010	14.80	P	Foreign Exchange Future	3.08500	2.73500	0
26/02/2010	£ / R On 15 March 2010	15.80	P	Foreign Exchange Future	4.08500	3.73500	0
26/02/2010	£ / R On 15 March 2010	16.80	P	Foreign Exchange Future	5.08500	4.73500	0
26/02/2010	£ / R On 15 March 2010	17.80	P	Foreign Exchange Future	6.08500	5.73500	0
26/02/2010	£ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.00600	0.00200	0
26/02/2010	£ / R On 15 March 2010	11.95	P	Foreign Exchange Future	0.29500	0.10100	0
26/02/2010	£ / R On 15 March 2010	12.95	P	Foreign Exchange Future	1.23800	0.89500	0
26/02/2010	£ / R On 15 March 2010	13.95	P	Foreign Exchange Future	2.23500	1.88600	0
26/02/2010	£ / R On 15 March 2010	14.95	P	Foreign Exchange Future	3.23500	2.88500	0
26/02/2010	£ / R On 15 March 2010	15.95	P	Foreign Exchange Future	4.23500	3.88500	0
26/02/2010	£ / R On 15 March 2010	16.95	P	Foreign Exchange Future	5.23500	4.88500	0
26/02/2010	£ / R On 15 March 2010	17.95	P	Foreign Exchange Future	6.23500	5.88500	0
26/02/2010	£ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.00400	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.85	P	Foreign Exchange Future	0.22000	0.07100	0
26/02/2010	£ / R On 15 March 2010	12.85	P	Foreign Exchange Future	1.13800	0.79900	0
26/02/2010	£ / R On 15 March 2010	13.85	P	Foreign Exchange Future	2.13500	1.78600	0
26/02/2010	£ / R On 15 March 2010	14.85	P	Foreign Exchange Future	3.13500	2.78500	0
26/02/2010	£ / R On 15 March 2010	15.85	P	Foreign Exchange Future	4.13500	3.78500	0
26/02/2010	£ / R On 15 March 2010	16.85	P	Foreign Exchange Future	5.13500	4.78500	0
26/02/2010	£ / R On 15 March 2010	17.85	P	Foreign Exchange Future	6.13500	5.78500	0
26/02/2010	£ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.55	P	Foreign Exchange Future	0.07300	0.02200	0
26/02/2010	£ / R On 15 March 2010	12.55	P	Foreign Exchange Future	0.84300	0.51900	0
26/02/2010	£ / R On 15 March 2010	13.55	P	Foreign Exchange Future	1.83600	1.48700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	14.55	P	Foreign Exchange Future	2.83500	2.48500	0
26/02/2010	£ / R On 15 March 2010	15.55	P	Foreign Exchange Future	3.83500	3.48500	0
26/02/2010	£ / R On 15 March 2010	16.55	P	Foreign Exchange Future	4.83500	4.48500	0
26/02/2010	£ / R On 15 March 2010	17.55	P	Foreign Exchange Future	5.83500	5.48500	0
26/02/2010	£ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.00300	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.75	P	Foreign Exchange Future	0.15400	0.04900	0
26/02/2010	£ / R On 15 March 2010	12.75	P	Foreign Exchange Future	1.03900	0.70400	0
26/02/2010	£ / R On 15 March 2010	13.75	P	Foreign Exchange Future	2.03500	1.68600	0
26/02/2010	£ / R On 15 March 2010	14.75	P	Foreign Exchange Future	3.03500	2.68500	0
26/02/2010	£ / R On 15 March 2010	15.75	P	Foreign Exchange Future	4.03500	3.68500	0
26/02/2010	£ / R On 15 March 2010	16.75	P	Foreign Exchange Future	5.03500	4.68500	0
26/02/2010	£ / R On 15 March 2010	17.75	P	Foreign Exchange Future	6.03500	5.68500	0
26/02/2010	£ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.65	P	Foreign Exchange Future	0.10500	0.03300	0
26/02/2010	£ / R On 15 March 2010	12.65	P	Foreign Exchange Future	0.94100	0.61000	0
26/02/2010	£ / R On 15 March 2010	13.65	P	Foreign Exchange Future	1.93500	1.58700	0
26/02/2010	£ / R On 15 March 2010	14.65	P	Foreign Exchange Future	2.93500	2.58500	0
26/02/2010	£ / R On 15 March 2010	15.65	P	Foreign Exchange Future	3.93500	3.58500	0
26/02/2010	£ / R On 15 March 2010	16.65	P	Foreign Exchange Future	4.93500	4.58500	0
26/02/2010	£ / R On 15 March 2010	17.65	P	Foreign Exchange Future	5.93500	5.58500	0
26/02/2010	£ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.00500	0.00100	0
26/02/2010	£ / R On 15 March 2010	11.90	P	Foreign Exchange Future	0.25700	0.08500	0
26/02/2010	£ / R On 15 March 2010	12.90	P	Foreign Exchange Future	1.18800	0.84700	0
26/02/2010	£ / R On 15 March 2010	13.90	P	Foreign Exchange Future	2.18500	1.83600	0
26/02/2010	£ / R On 15 March 2010	14.90	P	Foreign Exchange Future	3.18500	2.83500	0
26/02/2010	£ / R On 15 March 2010	15.90	P	Foreign Exchange Future	4.18500	3.83500	0
26/02/2010	£ / R On 15 March 2010	16.90	P	Foreign Exchange Future	5.18500	4.83500	0
26/02/2010	£ / R On 15 March 2010	17.90	P	Foreign Exchange Future	6.18500	5.83500	0
26/02/2010	£ / R On 15 March 2010	14.05	P	Foreign Exchange Future	2.33500	1.98600	0
26/02/2010	£ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.02700	0.00700	0
26/02/2010	£ / R On 15 March 2010	12.30	P	Foreign Exchange Future	0.60300	0.30900	0
26/02/2010	£ / R On 15 March 2010	13.30	P	Foreign Exchange Future	1.58600	1.23900	0
26/02/2010	£ / R On 15 March 2010	14.30	P	Foreign Exchange Future	2.58500	2.23600	0
26/02/2010	£ / R On 15 March 2010	15.30	P	Foreign Exchange Future	3.58500	3.23500	0
26/02/2010	£ / R On 15 March 2010	16.30	P	Foreign Exchange Future	4.58500	4.23500	0
26/02/2010	£ / R On 15 March 2010	17.30	P	Foreign Exchange Future	5.58500	5.23500	0
26/02/2010	£ / R On 15 March 2010	19.30	P	Foreign Exchange Future	7.58500	7.23500	0
26/02/2010	£ / R On 15 March 2010	21.30	P	Foreign Exchange Future	9.58500	9.23500	0
26/02/2010	£ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.05000	0.01400	0
26/02/2010	£ / R On 15 March 2010	12.45	P	Foreign Exchange Future	0.74600	0.43100	0
26/02/2010	£ / R On 15 March 2010	13.45	P	Foreign Exchange Future	1.73600	1.38800	0
26/02/2010	£ / R On 15 March 2010	15.45	P	Foreign Exchange Future	3.73500	3.38500	0
26/02/2010	£ / R On 15 March 2010	17.45	P	Foreign Exchange Future	5.73500	5.38500	0
26/02/2010	£ / R On 15 March 2010	19.45	P	Foreign Exchange Future	7.73500	7.38500	0
26/02/2010	£ / R On 15 March 2010	21.45	P	Foreign Exchange Future	9.73500	9.38500	0
26/02/2010	£ / R On 15 March 2010	19.55	P	Foreign Exchange Future	7.83500	7.48500	0
26/02/2010	£ / R On 15 March 2010	21.55	P	Foreign Exchange Future	9.83500	9.48500	0
26/02/2010	£ / R On 15 March 2010	19.60	P	Foreign Exchange Future	7.88500	7.53500	0
26/02/2010	£ / R On 15 March 2010	21.60	P	Foreign Exchange Future	9.88500	9.53500	0
26/02/2010	£ / R On 15 March 2010	19.75	P	Foreign Exchange Future	8.03500	7.68500	0
26/02/2010	£ / R On 15 March 2010	21.75	P	Foreign Exchange Future	10.03500	9.68500	0
26/02/2010	£ / R On 15 March 2010	19.85	P	Foreign Exchange Future	8.13500	7.78500	0
26/02/2010	£ / R On 15 March 2010	21.85	P	Foreign Exchange Future	10.13500	9.78500	0
26/02/2010	£ / R On 15 March 2010	19.90	P	Foreign Exchange Future	8.18500	7.83500	0
26/02/2010	£ / R On 15 March 2010	21.90	P	Foreign Exchange Future	10.18500	9.83500	0
26/02/2010	£ / R On 15 March 2010	19.95	P	Foreign Exchange Future	8.23500	7.88500	0
26/02/2010	£ / R On 15 March 2010	21.95	P	Foreign Exchange Future	10.23500	9.88500	0
26/02/2010	£ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.01000	0.00200	0
26/02/2010	£ / R On 15 March 2010	12.05	P	Foreign Exchange Future	0.37800	0.14100	0
26/02/2010	£ / R On 15 March 2010	13.05	P	Foreign Exchange Future	1.33700	0.99300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	16.05	P	Foreign Exchange Future	4.33500	3.98500	0
26/02/2010	£ / R On 15 March 2010	18.05	P	Foreign Exchange Future	6.33500	5.98500	0
26/02/2010	£ / R On 15 March 2010	20.05	P	Foreign Exchange Future	8.33500	7.98500	0
26/02/2010	£ / R On 15 March 2010	22.05	P	Foreign Exchange Future	10.33500	9.98500	0
26/02/2010	£ / R On 15 March 2010	19.80	P	Foreign Exchange Future	8.08500	7.73500	0
26/02/2010	£ / R On 15 March 2010	21.80	P	Foreign Exchange Future	10.08500	9.73500	0
26/02/2010	£ / R On 15 March 2010	19.65	P	Foreign Exchange Future	7.93500	7.58500	0
26/02/2010	£ / R On 15 March 2010	21.65	P	Foreign Exchange Future	9.93500	9.58500	0
26/02/2010	£ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.04100	0.01100	0
26/02/2010	£ / R On 15 March 2010	12.40	P	Foreign Exchange Future	0.69800	0.38900	0
26/02/2010	£ / R On 15 March 2010	13.40	P	Foreign Exchange Future	1.68600	1.33800	0
26/02/2010	£ / R On 15 March 2010	15.40	P	Foreign Exchange Future	3.68500	3.33500	0
26/02/2010	£ / R On 15 March 2010	17.40	P	Foreign Exchange Future	5.68500	5.33500	0
26/02/2010	£ / R On 15 March 2010	19.40	P	Foreign Exchange Future	7.68500	7.33500	0
26/02/2010	£ / R On 15 March 2010	21.40	P	Foreign Exchange Future	9.68500	9.33500	0
26/02/2010	£ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.02200	0.00600	0
26/02/2010	£ / R On 15 March 2010	12.25	P	Foreign Exchange Future	0.55700	0.27100	0
26/02/2010	£ / R On 15 March 2010	13.25	P	Foreign Exchange Future	1.53600	1.19000	0
26/02/2010	£ / R On 15 March 2010	15.25	P	Foreign Exchange Future	3.53500	3.18500	0
26/02/2010	£ / R On 15 March 2010	17.25	P	Foreign Exchange Future	5.53500	5.18500	0
26/02/2010	£ / R On 15 March 2010	19.25	P	Foreign Exchange Future	7.53500	7.18500	0
26/02/2010	£ / R On 15 March 2010	21.25	P	Foreign Exchange Future	9.53500	9.18500	0
26/02/2010	£ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.01800	0.00500	0
26/02/2010	£ / R On 15 March 2010	12.20	P	Foreign Exchange Future	0.51000	0.23500	0
26/02/2010	£ / R On 15 March 2010	13.20	P	Foreign Exchange Future	1.48600	1.14000	0
26/02/2010	£ / R On 15 March 2010	15.20	P	Foreign Exchange Future	3.48500	3.13500	0
26/02/2010	£ / R On 15 March 2010	17.20	P	Foreign Exchange Future	5.48500	5.13500	0
26/02/2010	£ / R On 15 March 2010	19.20	P	Foreign Exchange Future	7.48500	7.13500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	21.20	P	Foreign Exchange Future	9.48500	9.13500	0
26/02/2010	£ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.03300	0.00900	0
26/02/2010	£ / R On 15 March 2010	12.35	P	Foreign Exchange Future	0.65000	0.34800	0
26/02/2010	£ / R On 15 March 2010	13.35	P	Foreign Exchange Future	1.63600	1.28900	0
26/02/2010	£ / R On 15 March 2010	15.35	P	Foreign Exchange Future	3.63500	3.28500	0
26/02/2010	£ / R On 15 March 2010	17.35	P	Foreign Exchange Future	5.63500	5.28500	0
26/02/2010	£ / R On 15 March 2010	19.35	P	Foreign Exchange Future	7.63500	7.28500	0
26/02/2010	£ / R On 15 March 2010	21.35	P	Foreign Exchange Future	9.63500	9.28500	0
26/02/2010	£ / R On 15 March 2010	19.50	P	Foreign Exchange Future	7.78500	7.43500	0
26/02/2010	£ / R On 15 March 2010	21.50	P	Foreign Exchange Future	9.78500	9.43500	0
26/02/2010	£ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.01200	0.00300	0
26/02/2010	£ / R On 15 March 2010	12.10	P	Foreign Exchange Future	0.42100	0.17000	0
26/02/2010	£ / R On 15 March 2010	13.10	P	Foreign Exchange Future	1.38700	1.04200	0
26/02/2010	£ / R On 15 March 2010	14.10	P	Foreign Exchange Future	2.38500	2.03600	0
26/02/2010	£ / R On 15 March 2010	16.10	P	Foreign Exchange Future	4.38500	4.03500	0
26/02/2010	£ / R On 15 March 2010	18.10	P	Foreign Exchange Future	6.38500	6.03500	0
26/02/2010	£ / R On 15 March 2010	20.10	P	Foreign Exchange Future	8.38500	8.03500	0
26/02/2010	£ / R On 15 March 2010	22.10	P	Foreign Exchange Future	10.38500	10.03500	0
26/02/2010	£ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.01500	0.00400	0
26/02/2010	£ / R On 15 March 2010	12.15	P	Foreign Exchange Future	0.46500	0.20100	0
26/02/2010	£ / R On 15 March 2010	13.15	P	Foreign Exchange Future	1.43600	1.09100	0
26/02/2010	£ / R On 15 March 2010	14.15	P	Foreign Exchange Future	2.43500	2.08600	0
26/02/2010	£ / R On 15 March 2010	16.15	P	Foreign Exchange Future	4.43500	4.08500	0
26/02/2010	£ / R On 15 March 2010	18.15	P	Foreign Exchange Future	6.43500	6.08500	0
26/02/2010	£ / R On 15 March 2010	20.15	P	Foreign Exchange Future	8.43500	8.08500	0
26/02/2010	£ / R On 15 March 2010	22.15	P	Foreign Exchange Future	10.43500	10.08500	0
26/02/2010	£ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.00800	0.00200	0
26/02/2010	£ / R On 15 March 2010	12.00	P	Foreign Exchange Future	0.33600	0.12000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 15 March 2010	13.00	P	Foreign Exchange Future	1.28700	0.94400	0
26/02/2010	£ / R On 15 March 2010	14.00	P	Foreign Exchange Future	2.28500	1.93600	0
26/02/2010	£ / R On 15 March 2010	16.00	P	Foreign Exchange Future	4.28500	3.93500	0
26/02/2010	£ / R On 15 March 2010	18.00	P	Foreign Exchange Future	6.28500	5.93500	0
26/02/2010	£ / R On 15 March 2010	20.00	P	Foreign Exchange Future	8.28500	7.93500	0
26/02/2010	£ / R On 15 March 2010	22.00	P	Foreign Exchange Future	10.28500	9.93500	0
26/02/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.91280	12.26840	13,904
26/02/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.01200	0.02000	0
26/02/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.01400	0.02300	0
26/02/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.09100	0.13500	0
26/02/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	3.01600	3.37000	0
26/02/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00400	0.00700	0
26/02/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.02700	0.04500	0
26/02/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.96600	3.32000	0
26/02/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.21000	0.31600	0
26/02/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	1.35100	1.69000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	2.32000	2.67300	0
26/02/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.24100	0.36200	8,032
26/02/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.66200	0.92700	0
26/02/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	1.49200	1.83500	0
26/02/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	2.46900	2.82200	0
26/02/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.01200	0.02000	0
26/02/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00100	0.00300	0
26/02/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.29200	0.43600	0
26/02/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.80000	1.08700	0
26/02/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.68400	2.02900	0
26/02/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.76400	1.04600	0
26/02/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.63600	1.98100	0
26/02/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.05500	0.08800	0
26/02/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.12400	0.18600	0
26/02/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.30700	0.46000	0
26/02/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.83700	1.13100	0
26/02/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.73200	2.07900	0
26/02/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00900	0.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.01100	0.01900	0
26/02/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.01300	0.02100	0
26/02/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.46000	0.68200	0
26/02/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	1.16600	1.49900	0
26/02/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	2.12300	2.47500	0
26/02/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.08700	0.13000	0
26/02/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.54000	0.78100	0
26/02/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	1.30400	1.64200	0
26/02/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00400	0.00700	0
26/02/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.01000	0.01700	0
26/02/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.02500	0.04100	0
26/02/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.09400	0.14000	0
26/02/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.22000	0.33100	0
26/02/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.59900	0.85200	0
26/02/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	1.39800	1.73800	0
26/02/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	2.37000	2.72300	0
26/02/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.05200	0.08500	0
26/02/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00600	0.01000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.01500	0.02500	0
26/02/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.33800	0.50900	0
26/02/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.91300	1.22100	0
26/02/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.14700	0.22100	0
26/02/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.37300	0.56300	0
26/02/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.99300	1.31300	0
26/02/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.92600	2.27600	0
26/02/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00300	0.00600	0
26/02/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00900	0.01500	0
26/02/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.02100	0.03600	0
26/02/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.08400	0.12500	0
26/02/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.19100	0.28800	0
26/02/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.51300	0.74700	0
26/02/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	1.25800	1.59400	0
26/02/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	2.22100	2.57400	0
26/02/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.43500	0.65000	0
26/02/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	1.12100	1.45200	0
26/02/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	2.07300	2.42500	0
26/02/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00600	0.01000	0
26/02/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.12900	0.19400	0
26/02/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.32200	0.48400	0
26/02/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.78000	2.12800	0
26/02/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00600	0.01100	0
26/02/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.01600	0.02600	0
26/02/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.06300	0.09700	0
26/02/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.14100	0.21200	0
26/02/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.35500	0.53500	28
26/02/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.95200	1.26700	0
26/02/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.87800	2.22700	0
26/02/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00300	0.00500	0
26/02/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00700	0.01200	0
26/02/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.01700	0.02900	0
26/02/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.15300	0.23100	0
26/02/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.39200	0.59100	0
26/02/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	1.03400	1.35900	0
26/02/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.97500	2.32600	0
26/02/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.16000	0.24100	0
26/02/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.41100	0.62000	0
26/02/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	2.02400	2.37500	0
26/02/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00300	0.00600	0
26/02/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00800	0.01500	0
26/02/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.02100	0.03400	0
26/02/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.18300	0.27600	0
26/02/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.48600	0.71400	0
26/02/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	1.21200	1.54700	0
26/02/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	2.17200	2.52400	0
26/02/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.08100	0.12000	0
26/02/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00200	0.00300	0
26/02/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00400	0.00700	0
26/02/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.01100	0.01800	0
26/02/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.02600	0.04300	0
26/02/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.10200	0.15200	0
26/02/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00500	0.00900	0
26/02/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.01300	0.02200	0
26/02/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.03200	0.05300	0
26/02/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.11900	0.17900	0
26/02/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.72900	1.00500	0
26/02/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.58800	1.93200	0
26/02/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.56800	2.92200	0
26/02/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00300	0.00500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00700	0.01300	0
26/02/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.04500	0.07400	8,032
26/02/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.69500	0.96600	0
26/02/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.54000	1.88300	0
26/02/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00600	0.01100	0
26/02/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.01600	0.02700	0
26/02/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.04100	0.06700	0
26/02/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.09800	0.14600	0
26/02/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.23000	0.34600	0
26/02/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.63000	0.88900	0
26/02/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	1.44500	1.78600	0
26/02/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	2.41900	2.77300	0
26/02/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00400	0.00800	0
26/02/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.01800	0.03000	0
26/02/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.07300	0.10800	0
26/02/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.25300	0.38000	0
26/02/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	1.07600	1.40600	0
26/02/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.51800	2.87200	0
26/02/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	4.01400	4.36900	0
26/02/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.06600	0.10000	0
26/02/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00300	0.00600	0
26/02/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.01400	0.02400	0
26/02/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.05700	0.09100	0
26/02/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.20000	0.30200	0
26/02/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.87400	1.17600	0
26/02/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	2.27100	2.62300	0
26/02/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.76400	4.11900	0
26/02/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00200	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.01000	0.01700	0
26/02/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.03700	0.06100	0
26/02/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.13500	0.20300	0
26/02/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.56900	0.81600	0
26/02/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.82900	2.17700	0
26/02/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	3.31500	3.67000	0
26/02/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00300	0.00500	0
26/02/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00800	0.01400	0
26/02/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.02000	0.03300	0
26/02/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.05000	0.08100	0
26/02/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.07800	0.11600	0
26/02/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.11400	0.17100	0
26/02/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.17500	0.26400	0
26/02/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.27800	0.41600	0
26/02/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.06000	0.09400	0
26/02/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00300	0.00500	0
26/02/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00700	0.01300	0
26/02/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.01900	0.03100	0
26/02/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.07600	0.11200	0
26/02/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.11000	0.16500	0
26/02/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.16700	0.25200	0
26/02/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.26500	0.39800	0
26/02/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.07000	0.10400	0
26/02/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00200	0.00400	11,194
26/02/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.10600	0.15800	11,194
26/02/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.04700	0.07700	0
26/02/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00500	0.00900	0
26/02/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.03100	0.05100	0
26/02/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	3.11500	3.47000	0
26/02/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00500	0.00900	0
26/02/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.03400	0.05600	0
26/02/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	3.21500	3.57000	0
26/02/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	3.16500	3.52000	0
26/02/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.91600	3.27100	0
26/02/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.02300	0.03900	0
26/02/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.81700	3.17100	0
26/02/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.86600	3.22100	0
26/02/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.02200	0.03700	0
26/02/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.76700	3.12100	0
26/02/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.61800	2.97200	0
26/02/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.66700	3.02100	0
26/02/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.03900	0.06400	0
26/02/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	3.36500	3.72000	0
26/02/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.71700	3.07100	0
26/02/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.71400	4.06900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.86400	4.21900	0
26/02/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.66400	4.01900	0
26/02/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00500	0.00800	0
26/02/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.03000	0.04900	0
26/02/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	3.06600	3.42000	0
26/02/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.03600	0.05900	0
26/02/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	3.26500	3.62000	0
26/02/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.56400	3.91900	0
26/02/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.51400	3.86900	0
26/02/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.02800	0.04700	0
26/02/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.01500	2.67900	0
26/02/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	6.98800	6.63300	0
26/02/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	8.98700	8.63200	0
26/02/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.48700	8.13300	0
26/02/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	2.77300	2.44100	0
26/02/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	8.73700	8.38200	0
26/02/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	2.96700	2.63100	0
26/02/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	4.94200	4.59000	0
26/02/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	6.93800	6.58400	0
26/02/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	8.93700	8.58200	0
26/02/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	2.67600	2.34600	0
26/02/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	8.63700	8.28300	0
26/02/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.33800	6.98300	0
26/02/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.33700	8.98200	0
26/02/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.43800	7.08300	0
26/02/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.43700	9.08200	0
26/02/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.38800	7.03300	0
26/02/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.38700	9.03200	0
26/02/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.25900	2.91900	0
26/02/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.23800	6.88300	0
26/02/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.23700	8.88200	0
26/02/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
26/02/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.13800	6.78300	0
26/02/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.13700	8.78200	0
26/02/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.21000	2.87100	0
26/02/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.19100	4.83800	0
26/02/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.18700	8.83200	0
26/02/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
26/02/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.08800	6.73300	0
26/02/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.08700	8.73200	0
26/02/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	6.83800	6.48400	0
26/02/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	8.83700	8.48200	0
26/02/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	2.82100	2.48800	0
26/02/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	4.79200	4.44100	0
26/02/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	6.78800	6.43400	0
26/02/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	8.78700	8.43200	0
26/02/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	2.91800	2.58300	0
26/02/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	4.89200	4.54100	0
26/02/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	6.88800	6.53400	0
26/02/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	8.88700	8.53200	0
26/02/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.48400	2.15900	0
26/02/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	1.59300	1.29000	0
26/02/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	5.58900	5.23600	0
26/02/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.10700	1.78600	0
26/02/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.70200	0.48000	0
26/02/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.10400	0.83400	0
26/02/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.54700	1.24700	0
26/02/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.01300	1.69400	0
26/02/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.45600	3.11300	0
26/02/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.44400	4.09500	0
26/02/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.44000	5.08700	0
26/02/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.43800	6.08400	0
26/02/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.24700	1.92600	0
26/02/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.66500	0.44800	0
26/02/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.06200	0.79600	0
26/02/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.50100	1.20300	0
26/02/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	1.96500	1.64800	0
26/02/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.43700	2.11300	0
26/02/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.40700	3.06500	0
26/02/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.39500	4.04600	0
26/02/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.39000	5.03700	0
26/02/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.38800	6.03400	0
26/02/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01600	0.00900	0
26/02/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.25600	0.14800	0
26/02/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.32200	1.03500	0
26/02/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	2.72400	2.39300	0
26/02/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.19700	3.84900	0
26/02/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	5.68900	5.33600	0
26/02/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.18800	6.83300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	8.68700	8.33300	0
26/02/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00800	0.00500	0
26/02/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.11100	0.05800	0
26/02/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	0.93700	0.68400	0
26/02/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.29400	1.97300	0
26/02/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	3.75100	3.40600	0
26/02/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.24000	4.88800	0
26/02/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	6.73800	6.38400	0
26/02/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.23700	7.88300	0
26/02/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.15300	1.83200	0
26/02/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.06300	0.03800	0
26/02/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	0.74000	0.51200	0
26/02/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.06000	1.74000	0
26/02/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.50500	3.16200	0
26/02/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	4.99100	4.64000	0
26/02/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.48800	6.13400	0
26/02/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	7.98800	7.63300	0
26/02/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.03200	0.01800	0
26/02/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.21700	0.12100	0
26/02/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	0.81700	0.57800	0
26/02/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	1.68500	1.37800	0
26/02/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	2.62800	2.29900	0
26/02/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	3.60300	3.25900	0
26/02/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	4.59300	4.24300	0
26/02/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02700	0.01500	0
26/02/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.18200	0.09800	0
26/02/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.53200	2.20600	0
26/02/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.49400	4.14500	0
26/02/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.49000	5.13700	0
26/02/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00500	0.00400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02500	0.01400	0
26/02/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.16600	0.08700	0
26/02/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	5.63900	5.28600	0
26/02/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.45600	1.16100	0
26/02/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	2.86900	2.53500	0
26/02/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	3.85000	3.50400	0
26/02/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	4.84200	4.49100	0
26/02/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	5.83900	5.48600	0
26/02/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	1.63900	1.33400	0
26/02/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.11300	2.77500	0
26/02/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.09800	3.75000	0
26/02/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.09100	4.73900	0
26/02/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.08900	5.73500	0
26/02/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	1.91800	1.60200	0
26/02/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00900	0.00600	0
26/02/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.04900	0.02900	0
26/02/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.32300	0.19600	0
26/02/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.02000	0.75800	0
26/02/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.35800	3.01600	0
26/02/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.34500	3.99700	0
26/02/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.34000	4.98800	0
26/02/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.33800	5.98400	0
26/02/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.01100	0.00700	0
26/02/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.39800	0.25200	0
26/02/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.14700	0.87300	0
26/02/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.01200	0.00800	0
26/02/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.07100	0.04100	0
26/02/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.42900	0.27300	0
26/02/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.19000	0.91300	0
26/02/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	3.55400	3.21100	0
26/02/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	4.54400	4.19400	0
26/02/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	5.54000	5.18700	0
26/02/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	6.53800	6.18400	0
26/02/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01500	0.00900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.08900	0.04900	0
26/02/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.49200	0.31700	0
26/02/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.27800	0.99400	0
26/02/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.20000	1.87900	0
26/02/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	3.65300	3.30800	0
26/02/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	4.64300	4.29300	0
26/02/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	6.63800	6.28400	0
26/02/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01700	0.01000	0
26/02/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.55900	0.36600	0
26/02/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.36600	1.07600	0
26/02/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	4.74300	4.39200	0
26/02/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	5.73900	5.38600	0
26/02/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.01000	0.00700	0
26/02/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.05800	0.03400	0
26/02/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.37200	0.23200	0
26/02/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00800	0.00600	0
26/02/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.04500	0.02600	0
26/02/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.30000	0.17900	0
26/02/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	0.97800	0.72000	0
26/02/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	1.87100	1.55700	0
26/02/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.30800	2.96800	0
26/02/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.29600	3.94700	0
26/02/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.29000	4.93800	0
26/02/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.28800	5.93400	0
26/02/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.01300	0.00800	0
26/02/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.08000	0.04500	0
26/02/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.46000	0.29500	0
26/02/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.23400	0.95300	0
26/02/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	6.58800	6.23400	0
26/02/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.10000	0.05300	0
26/02/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.52500	0.34100	0
26/02/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	3.70200	3.35700	0
26/02/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	4.69300	4.34200	0
26/02/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	6.68800	6.33400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.38900	2.06700	0
26/02/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00700	0.00500	0
26/02/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.03500	0.02000	0
26/02/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.23600	0.13400	0
26/02/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	0.85700	0.61300	0
26/02/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	1.73100	1.42200	0
26/02/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.16200	2.82300	0
26/02/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.14700	3.79900	0
26/02/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.14100	4.78900	0
26/02/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.13900	5.78500	0
26/02/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	7.63800	7.28300	0
26/02/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	9.63700	9.28200	0
26/02/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.04100	0.02400	0
26/02/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.27700	0.16300	0
26/02/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	1.82400	1.51200	0
26/02/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	7.73800	7.38300	0
26/02/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	9.73700	9.38200	0
26/02/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	7.83800	7.48300	0
26/02/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	9.83700	9.48200	0
26/02/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.01000	0.00700	0
26/02/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.05300	0.03100	0
26/02/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.34700	0.21400	0
26/02/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	3.90000	3.55300	0
26/02/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	5.88900	5.53500	0
26/02/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	7.88800	7.53300	0
26/02/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	9.88700	9.53200	0
26/02/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.04800	3.70100	0
26/02/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.03900	5.68500	0
26/02/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.03800	7.68300	0
26/02/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.03700	9.68200	0
26/02/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.08800	7.73300	0
26/02/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.08700	9.73200	0
26/02/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.24600	3.89800	0
26/02/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.23800	5.88400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.23700	9.88200	0
26/02/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01900	0.01100	0
26/02/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.12400	0.06300	0
26/02/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.59400	0.39200	0
26/02/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.41100	1.11800	0
26/02/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.34200	2.02000	0
26/02/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.28700	7.93300	0
26/02/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.28700	9.93200	0
26/02/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.02300	0.01300	0
26/02/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.15100	0.07800	0
26/02/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.38700	8.03300	0
26/02/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.38700	10.03200	0
26/02/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.02100	0.01100	0
26/02/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.13700	0.06900	0
26/02/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.62900	0.41800	0
26/02/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.33700	7.98300	0
26/02/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.33700	9.98200	0
26/02/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.18800	5.83500	0
26/02/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.18700	7.83300	0
26/02/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.18700	9.83200	0
26/02/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	3.99900	3.65200	0
26/02/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	5.98900	5.63500	0
26/02/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	9.98700	9.63200	0
26/02/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00600	0.00400	0
26/02/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02900	0.01700	0
26/02/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.19900	0.10900	0
26/02/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	0.77800	0.54400	0
26/02/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	7.53800	7.18300	0
26/02/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	9.53700	9.18200	0
26/02/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.48800	7.13300	0
26/02/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.48700	9.13200	0
26/02/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00700	0.00500	0
26/02/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.03800	0.02200	0
26/02/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	0.89700	0.64800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.06400	2.72700	0
26/02/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.04100	4.68900	0
26/02/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.03800	6.68300	0
26/02/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.03700	8.68200	0
26/02/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	7.58800	7.23300	0
26/02/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	9.58700	9.23200	0
26/02/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.28800	6.93300	0
26/02/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.28700	8.93200	0
26/02/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	1.77800	1.46700	0
26/02/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	7.68800	7.33300	0
26/02/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	9.68700	9.33200	0
26/02/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	3.80100	3.45500	0
26/02/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	5.78900	5.43600	0
26/02/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	7.78800	7.43300	0
26/02/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	9.78700	9.43200	0
26/02/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	3.94900	3.60200	0
26/02/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	5.93900	5.58500	0
26/02/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	7.93800	7.58300	0
26/02/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	9.93700	9.58200	0
26/02/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.43700	8.08300	0
26/02/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.43700	10.08200	0
26/02/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.13700	7.78300	0
26/02/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.13700	9.78200	0
26/02/2010	£ / R On 13 September 2010			Foreign Exchange Future	12.11130	12.47320	1,324
26/02/2010	£ / R On 13 September 2010	12.73	C	Foreign Exchange Future	0.42900	0.54900	0
26/02/2010	£ / R On 13 September 2010	12.78	C	Foreign Exchange Future	0.41200	0.52800	0
26/02/2010	£ / R On 13 September 2010	12.68	C	Foreign Exchange Future	0.41100	0.57000	0
26/02/2010	£ / R On 13 September 2010	12.68	P	Foreign Exchange Future	0.98000	0.77700	0
26/02/2010	£ / R On 13 September 2010	12.78	P	Foreign Exchange Future	1.08100	0.83500	0
26/02/2010	£ / R On 13 September 2010	12.73	P	Foreign Exchange Future	1.04800	0.80600	0
26/02/2010	¥ / R On 15 March 2010			Foreign Exchange Future	0.08670	0.08860	1,364

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	¥ / R On 15 March 2010	0.08	C	Foreign Exchange Future	0.00681	0.00866	0
26/02/2010	¥ / R On 15 March 2010	0.07	C	Foreign Exchange Future	0.01670	0.01860	0
26/02/2010	¥ / R On 15 March 2010	0.09	C	Foreign Exchange Future	0.00060	0.00116	0
26/02/2010	¥ / R On 15 March 2010	0.09	P	Foreign Exchange Future	0.00390	0.00256	0
26/02/2010	¥ / R On 15 March 2010	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	¥ / R On 15 March 2010	0.08	P	Foreign Exchange Future	0.00011	0.00006	0
26/02/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.08830	0.09020	0
26/02/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00921	0.01084	0
26/02/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00384	0.00481	0
26/02/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.01839	0.02031	0
26/02/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00009	0.00011	0
26/02/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.00554	0.00461	0
26/02/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00091	0.00064	0
26/02/2010	€ / R On 15 March 2010			Foreign Exchange Future	10.49130	10.65280	21,043
26/02/2010	€ / R On 15 March 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.65	C	Foreign Exchange Future	0.00100	0.00300	0
26/02/2010	€ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.05700	0.11900	0
26/02/2010	€ / R On 15 March 2010	9.65	C	Foreign Exchange Future	0.84300	1.00400	0
26/02/2010	€ / R On 15 March 2010	8.65	C	Foreign Exchange Future	1.84100	2.00300	0
26/02/2010	€ / R On 15 March 2010	7.65	C	Foreign Exchange Future	2.84100	3.00300	0
26/02/2010	€ / R On 15 March 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
26/02/2010	€ / R On 15 March 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.55	C	Foreign Exchange Future	0.00200	0.00400	0
26/02/2010	€ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.08700	0.18100	0
26/02/2010	€ / R On 15 March 2010	9.55	C	Foreign Exchange Future	0.94200	1.10300	0
26/02/2010	€ / R On 15 March 2010	8.55	C	Foreign Exchange Future	1.94100	2.10300	0
26/02/2010	€ / R On 15 March 2010	7.55	C	Foreign Exchange Future	2.94100	3.10300	0
26/02/2010	€ / R On 15 March 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.40	C	Foreign Exchange Future	0.00300	0.00700	0
26/02/2010	€ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.16700	0.29300	0
26/02/2010	€ / R On 15 March 2010	9.40	C	Foreign Exchange Future	1.09200	1.25300	0
26/02/2010	€ / R On 15 March 2010	8.40	C	Foreign Exchange Future	2.09100	2.25300	0
26/02/2010	€ / R On 15 March 2010	7.40	C	Foreign Exchange Future	3.09100	3.25300	0
26/02/2010	€ / R On 15 March 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.45	C	Foreign Exchange Future	0.00200	0.00600	0
26/02/2010	€ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.13500	0.25300	0
26/02/2010	€ / R On 15 March 2010	9.45	C	Foreign Exchange Future	1.04200	1.20300	0
26/02/2010	€ / R On 15 March 2010	8.45	C	Foreign Exchange Future	2.04100	2.20300	0
26/02/2010	€ / R On 15 March 2010	7.45	C	Foreign Exchange Future	3.04100	3.20300	0
26/02/2010	€ / R On 15 March 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.60	C	Foreign Exchange Future	0.00100	0.00300	0
26/02/2010	€ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.07100	0.14800	0
26/02/2010	€ / R On 15 March 2010	9.60	C	Foreign Exchange Future	0.89300	1.05300	0
26/02/2010	€ / R On 15 March 2010	8.60	C	Foreign Exchange Future	1.89100	2.05300	0
26/02/2010	€ / R On 15 March 2010	7.60	C	Foreign Exchange Future	2.89100	3.05300	0
26/02/2010	€ / R On 15 March 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.35	C	Foreign Exchange Future	0.00300	0.00800	0
26/02/2010	€ / R On 15 March 2010	10.35	C	Foreign Exchange Future	0.20200	0.33400	0
26/02/2010	€ / R On 15 March 2010	9.35	C	Foreign Exchange Future	1.14100	1.30300	0
26/02/2010	€ / R On 15 March 2010	8.35	C	Foreign Exchange Future	2.14100	2.30300	0
26/02/2010	€ / R On 15 March 2010	7.35	C	Foreign Exchange Future	3.14100	3.30300	0
26/02/2010	€ / R On 15 March 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.50	C	Foreign Exchange Future	0.00200	0.00500	10
26/02/2010	€ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.10600	0.21600	0
26/02/2010	€ / R On 15 March 2010	9.50	C	Foreign Exchange Future	0.99200	1.15300	0
26/02/2010	€ / R On 15 March 2010	8.50	C	Foreign Exchange Future	1.99100	2.15300	0
26/02/2010	€ / R On 15 March 2010	7.50	C	Foreign Exchange Future	2.99100	3.15300	0
26/02/2010	€ / R On 15 March 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	€ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.04600	0.09900	0
26/02/2010	€ / R On 15 March 2010	9.70	C	Foreign Exchange Future	0.79400	0.95400	0
26/02/2010	€ / R On 15 March 2010	8.70	C	Foreign Exchange Future	1.79100	1.95300	0
26/02/2010	€ / R On 15 March 2010	7.70	C	Foreign Exchange Future	2.79100	2.95300	0
26/02/2010	€ / R On 15 March 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	€ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.03800	0.08200	0
26/02/2010	€ / R On 15 March 2010	9.75	C	Foreign Exchange Future	0.74400	0.90400	0
26/02/2010	€ / R On 15 March 2010	8.75	C	Foreign Exchange Future	1.74100	1.90300	0
26/02/2010	€ / R On 15 March 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.30	C	Foreign Exchange Future	0.00400	0.01000	0
26/02/2010	€ / R On 15 March 2010	10.30	C	Foreign Exchange Future	0.23900	0.37800	0
26/02/2010	€ / R On 15 March 2010	9.30	C	Foreign Exchange Future	1.19100	1.35300	0
26/02/2010	€ / R On 15 March 2010	8.30	C	Foreign Exchange Future	2.19100	2.35300	0
26/02/2010	€ / R On 15 March 2010	7.30	C	Foreign Exchange Future	3.19100	3.35300	0
26/02/2010	€ / R On 15 March 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	7.25	C	Foreign Exchange Future	3.24100	3.40300	0
26/02/2010	€ / R On 15 March 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	7.10	C	Foreign Exchange Future	3.39100	3.55300	0
26/02/2010	€ / R On 15 March 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	7.20	C	Foreign Exchange Future	3.29100	3.45300	0
26/02/2010	€ / R On 15 March 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00900	0.02100	0
26/02/2010	€ / R On 15 March 2010	10.10	C	Foreign Exchange Future	0.41000	0.56200	0
26/02/2010	€ / R On 15 March 2010	9.10	C	Foreign Exchange Future	1.39100	1.55300	0
26/02/2010	€ / R On 15 March 2010	8.10	C	Foreign Exchange Future	2.39100	2.55300	0
26/02/2010	€ / R On 15 March 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.20	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	€ / R On 15 March 2010	11.20	C	Foreign Exchange Future	0.00600	0.01400	0
26/02/2010	€ / R On 15 March 2010	10.20	C	Foreign Exchange Future	0.32100	0.46800	0
26/02/2010	€ / R On 15 March 2010	9.20	C	Foreign Exchange Future	1.29100	1.45300	0
26/02/2010	€ / R On 15 March 2010	8.20	C	Foreign Exchange Future	2.29100	2.45300	0
26/02/2010	€ / R On 15 March 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00500	0.01200	2,700
26/02/2010	€ / R On 15 March 2010	10.25	C	Foreign Exchange Future	0.27900	0.42200	0
26/02/2010	€ / R On 15 March 2010	9.25	C	Foreign Exchange Future	1.24100	1.40300	0
26/02/2010	€ / R On 15 March 2010	8.25	C	Foreign Exchange Future	2.24100	2.40300	0
26/02/2010	€ / R On 15 March 2010	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	€ / R On 15 March 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	7.15	C	Foreign Exchange Future	3.34100	3.50300	0
26/02/2010	€ / R On 15 March 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	7.75	C	Foreign Exchange Future	2.74100	2.90300	0
26/02/2010	€ / R On 15 March 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.01600	0.03700	0
26/02/2010	€ / R On 15 March 2010	9.95	C	Foreign Exchange Future	0.55000	0.70700	0
26/02/2010	€ / R On 15 March 2010	8.95	C	Foreign Exchange Future	1.54100	1.70300	0
26/02/2010	€ / R On 15 March 2010	7.95	C	Foreign Exchange Future	2.54100	2.70300	0
26/02/2010	€ / R On 15 March 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.00	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	€ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.01300	0.03100	13,651
26/02/2010	€ / R On 15 March 2010	10.00	C	Foreign Exchange Future	0.50200	0.65800	0
26/02/2010	€ / R On 15 March 2010	9.00	C	Foreign Exchange Future	1.49100	1.65300	0
26/02/2010	€ / R On 15 March 2010	8.00	C	Foreign Exchange Future	2.49100	2.65300	0
26/02/2010	€ / R On 15 March 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.02500	0.05600	0
26/02/2010	€ / R On 15 March 2010	9.85	C	Foreign Exchange Future	0.64600	0.80500	0
26/02/2010	€ / R On 15 March 2010	8.85	C	Foreign Exchange Future	1.64100	1.80300	0
26/02/2010	€ / R On 15 March 2010	7.85	C	Foreign Exchange Future	2.64100	2.80300	0
26/02/2010	€ / R On 15 March 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
26/02/2010	€ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.03000	0.06800	0
26/02/2010	€ / R On 15 March 2010	9.80	C	Foreign Exchange Future	0.69500	0.85500	0
26/02/2010	€ / R On 15 March 2010	8.80	C	Foreign Exchange Future	1.69100	1.85300	0
26/02/2010	€ / R On 15 March 2010	7.80	C	Foreign Exchange Future	2.69100	2.85300	0
26/02/2010	€ / R On 15 March 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.02000	0.04600	0
26/02/2010	€ / R On 15 March 2010	9.90	C	Foreign Exchange Future	0.59800	0.75600	0
26/02/2010	€ / R On 15 March 2010	8.90	C	Foreign Exchange Future	1.59100	1.75300	0
26/02/2010	€ / R On 15 March 2010	7.90	C	Foreign Exchange Future	2.59100	2.75300	0
26/02/2010	€ / R On 15 March 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.15	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	€ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00700	0.01700	0
26/02/2010	€ / R On 15 March 2010	10.15	C	Foreign Exchange Future	0.36500	0.51500	0
26/02/2010	€ / R On 15 March 2010	9.15	C	Foreign Exchange Future	1.34100	1.50300	0
26/02/2010	€ / R On 15 March 2010	8.15	C	Foreign Exchange Future	2.34100	2.50300	0
26/02/2010	€ / R On 15 March 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	12.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	€ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.01100	0.02500	0
26/02/2010	€ / R On 15 March 2010	10.05	C	Foreign Exchange Future	0.45600	0.61000	0
26/02/2010	€ / R On 15 March 2010	9.05	C	Foreign Exchange Future	1.44100	1.60300	0
26/02/2010	€ / R On 15 March 2010	8.05	C	Foreign Exchange Future	2.44100	2.60300	0
26/02/2010	€ / R On 15 March 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.05	P	Foreign Exchange Future	0.01500	0.00700	0
26/02/2010	€ / R On 15 March 2010	11.05	P	Foreign Exchange Future	0.57000	0.42200	0
26/02/2010	€ / R On 15 March 2010	12.05	P	Foreign Exchange Future	1.55900	1.39800	0
26/02/2010	€ / R On 15 March 2010	13.05	P	Foreign Exchange Future	2.55900	2.39700	0
26/02/2010	€ / R On 15 March 2010	14.05	P	Foreign Exchange Future	3.55900	3.39700	0
26/02/2010	€ / R On 15 March 2010	15.05	P	Foreign Exchange Future	4.55900	4.39700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	16.05	P	Foreign Exchange Future	5.55900	5.39700	0
26/02/2010	€ / R On 15 March 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.15	P	Foreign Exchange Future	0.02400	0.01200	0
26/02/2010	€ / R On 15 March 2010	11.15	P	Foreign Exchange Future	0.66600	0.51400	0
26/02/2010	€ / R On 15 March 2010	12.15	P	Foreign Exchange Future	1.65900	1.49800	0
26/02/2010	€ / R On 15 March 2010	13.15	P	Foreign Exchange Future	2.65900	2.49700	0
26/02/2010	€ / R On 15 March 2010	14.15	P	Foreign Exchange Future	3.65900	3.49700	0
26/02/2010	€ / R On 15 March 2010	15.15	P	Foreign Exchange Future	4.65900	4.49700	0
26/02/2010	€ / R On 15 March 2010	16.15	P	Foreign Exchange Future	5.65900	5.49700	0
26/02/2010	€ / R On 15 March 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.90	P	Foreign Exchange Future	0.00700	0.00300	0
26/02/2010	€ / R On 15 March 2010	10.90	P	Foreign Exchange Future	0.42900	0.29300	0
26/02/2010	€ / R On 15 March 2010	11.90	P	Foreign Exchange Future	1.41000	1.24800	0
26/02/2010	€ / R On 15 March 2010	12.90	P	Foreign Exchange Future	2.40900	2.24700	0
26/02/2010	€ / R On 15 March 2010	13.90	P	Foreign Exchange Future	3.40900	3.24700	0
26/02/2010	€ / R On 15 March 2010	14.90	P	Foreign Exchange Future	4.40900	4.24700	0
26/02/2010	€ / R On 15 March 2010	15.90	P	Foreign Exchange Future	5.40900	5.24700	0
26/02/2010	€ / R On 15 March 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.80	P	Foreign Exchange Future	0.00400	0.00200	0
26/02/2010	€ / R On 15 March 2010	10.80	P	Foreign Exchange Future	0.33900	0.21500	0
26/02/2010	€ / R On 15 March 2010	11.80	P	Foreign Exchange Future	1.31000	1.14900	0
26/02/2010	€ / R On 15 March 2010	12.80	P	Foreign Exchange Future	2.30900	2.14700	0
26/02/2010	€ / R On 15 March 2010	13.80	P	Foreign Exchange Future	3.30900	3.14700	0
26/02/2010	€ / R On 15 March 2010	14.80	P	Foreign Exchange Future	4.30900	4.14700	0
26/02/2010	€ / R On 15 March 2010	15.80	P	Foreign Exchange Future	5.30900	5.14700	0
26/02/2010	€ / R On 15 March 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.85	P	Foreign Exchange Future	0.00500	0.00200	0
26/02/2010	€ / R On 15 March 2010	10.85	P	Foreign Exchange Future	0.38400	0.25300	0
26/02/2010	€ / R On 15 March 2010	11.85	P	Foreign Exchange Future	1.36000	1.19800	0
26/02/2010	€ / R On 15 March 2010	12.85	P	Foreign Exchange Future	2.35900	2.19700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	13.85	P	Foreign Exchange Future	3.35900	3.19700	0
26/02/2010	€ / R On 15 March 2010	14.85	P	Foreign Exchange Future	4.35900	4.19700	0
26/02/2010	€ / R On 15 March 2010	15.85	P	Foreign Exchange Future	5.35900	5.19700	0
26/02/2010	€ / R On 15 March 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.00	P	Foreign Exchange Future	0.01100	0.00500	0
26/02/2010	€ / R On 15 March 2010	11.00	P	Foreign Exchange Future	0.52200	0.37800	0
26/02/2010	€ / R On 15 March 2010	12.00	P	Foreign Exchange Future	1.50900	1.34800	0
26/02/2010	€ / R On 15 March 2010	13.00	P	Foreign Exchange Future	2.50900	2.34700	0
26/02/2010	€ / R On 15 March 2010	14.00	P	Foreign Exchange Future	3.50900	3.34700	0
26/02/2010	€ / R On 15 March 2010	15.00	P	Foreign Exchange Future	4.50900	4.34700	0
26/02/2010	€ / R On 15 March 2010	16.00	P	Foreign Exchange Future	5.50900	5.34700	0
26/02/2010	€ / R On 15 March 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.95	P	Foreign Exchange Future	0.00900	0.00400	0
26/02/2010	€ / R On 15 March 2010	10.95	P	Foreign Exchange Future	0.47500	0.33400	0
26/02/2010	€ / R On 15 March 2010	11.95	P	Foreign Exchange Future	1.46000	1.29800	0
26/02/2010	€ / R On 15 March 2010	12.95	P	Foreign Exchange Future	2.45900	2.29700	0
26/02/2010	€ / R On 15 March 2010	13.95	P	Foreign Exchange Future	3.45900	3.29700	0
26/02/2010	€ / R On 15 March 2010	14.95	P	Foreign Exchange Future	4.45900	4.29700	0
26/02/2010	€ / R On 15 March 2010	15.95	P	Foreign Exchange Future	5.45900	5.29700	0
26/02/2010	€ / R On 15 March 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.30	P	Foreign Exchange Future	6.80900	6.64700	0
26/02/2010	€ / R On 15 March 2010	19.30	P	Foreign Exchange Future	8.80900	8.64700	0
26/02/2010	€ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.15	P	Foreign Exchange Future	6.65900	6.49700	0
26/02/2010	€ / R On 15 March 2010	19.15	P	Foreign Exchange Future	8.65900	8.49700	0
26/02/2010	€ / R On 15 March 2010	12.10	P	Foreign Exchange Future	1.60900	1.44800	0
26/02/2010	€ / R On 15 March 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.25	P	Foreign Exchange Future	0.03800	0.01900	0
26/02/2010	€ / R On 15 March 2010	11.25	P	Foreign Exchange Future	0.76400	0.60900	0
26/02/2010	€ / R On 15 March 2010	12.25	P	Foreign Exchange Future	1.75900	1.59700	0
26/02/2010	€ / R On 15 March 2010	13.25	P	Foreign Exchange Future	2.75900	2.59700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	14.25	P	Foreign Exchange Future	3.75900	3.59700	0
26/02/2010	€ / R On 15 March 2010	15.25	P	Foreign Exchange Future	4.75900	4.59700	0
26/02/2010	€ / R On 15 March 2010	16.25	P	Foreign Exchange Future	5.75900	5.59700	0
26/02/2010	€ / R On 15 March 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.20	P	Foreign Exchange Future	0.03000	0.01500	0
26/02/2010	€ / R On 15 March 2010	11.20	P	Foreign Exchange Future	0.71500	0.56100	0
26/02/2010	€ / R On 15 March 2010	12.20	P	Foreign Exchange Future	1.70900	1.54800	0
26/02/2010	€ / R On 15 March 2010	13.20	P	Foreign Exchange Future	2.70900	2.54700	0
26/02/2010	€ / R On 15 March 2010	14.20	P	Foreign Exchange Future	3.70900	3.54700	0
26/02/2010	€ / R On 15 March 2010	15.20	P	Foreign Exchange Future	4.70900	4.54700	0
26/02/2010	€ / R On 15 March 2010	16.20	P	Foreign Exchange Future	5.70900	5.54700	0
26/02/2010	€ / R On 15 March 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.10	P	Foreign Exchange Future	0.01900	0.00900	0
26/02/2010	€ / R On 15 March 2010	11.10	P	Foreign Exchange Future	0.61800	0.46800	0
26/02/2010	€ / R On 15 March 2010	13.10	P	Foreign Exchange Future	2.60900	2.44700	0
26/02/2010	€ / R On 15 March 2010	14.10	P	Foreign Exchange Future	3.60900	3.44700	0
26/02/2010	€ / R On 15 March 2010	15.10	P	Foreign Exchange Future	4.60900	4.44700	0
26/02/2010	€ / R On 15 March 2010	16.10	P	Foreign Exchange Future	5.60900	5.44700	0
26/02/2010	€ / R On 15 March 2010	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.20	P	Foreign Exchange Future	6.70900	6.54700	0
26/02/2010	€ / R On 15 March 2010	19.20	P	Foreign Exchange Future	8.70900	8.54700	0
26/02/2010	€ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.10	P	Foreign Exchange Future	6.60900	6.44700	0
26/02/2010	€ / R On 15 March 2010	19.10	P	Foreign Exchange Future	8.60900	8.44700	0
26/02/2010	€ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	17.25	P	Foreign Exchange Future	6.75900	6.59700	0
26/02/2010	€ / R On 15 March 2010	19.25	P	Foreign Exchange Future	8.75900	8.59700	0
26/02/2010	€ / R On 15 March 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.30	P	Foreign Exchange Future	0.04800	0.02500	0
26/02/2010	€ / R On 15 March 2010	11.30	P	Foreign Exchange Future	0.81300	0.65700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	13.30	P	Foreign Exchange Future	2.80900	2.64700	0
26/02/2010	€ / R On 15 March 2010	15.30	P	Foreign Exchange Future	4.80900	4.64700	0
26/02/2010	€ / R On 15 March 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.75	P	Foreign Exchange Future	0.00300	0.00100	0
26/02/2010	€ / R On 15 March 2010	10.75	P	Foreign Exchange Future	0.29700	0.17900	0
26/02/2010	€ / R On 15 March 2010	11.75	P	Foreign Exchange Future	1.26000	1.09900	0
26/02/2010	€ / R On 15 March 2010	12.75	P	Foreign Exchange Future	2.25900	2.09700	0
26/02/2010	€ / R On 15 March 2010	13.75	P	Foreign Exchange Future	3.25900	3.09700	0
26/02/2010	€ / R On 15 March 2010	14.75	P	Foreign Exchange Future	4.25900	4.09700	0
26/02/2010	€ / R On 15 March 2010	15.75	P	Foreign Exchange Future	5.25900	5.09700	0
26/02/2010	€ / R On 15 March 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.70	P	Foreign Exchange Future	0.00300	0.00100	0
26/02/2010	€ / R On 15 March 2010	10.70	P	Foreign Exchange Future	0.25500	0.14600	0
26/02/2010	€ / R On 15 March 2010	11.70	P	Foreign Exchange Future	1.21000	1.04900	0
26/02/2010	€ / R On 15 March 2010	12.70	P	Foreign Exchange Future	2.20900	2.04700	0
26/02/2010	€ / R On 15 March 2010	13.70	P	Foreign Exchange Future	3.20900	3.04700	0
26/02/2010	€ / R On 15 March 2010	14.70	P	Foreign Exchange Future	4.20900	4.04700	0
26/02/2010	€ / R On 15 March 2010	15.70	P	Foreign Exchange Future	5.20900	5.04700	0
26/02/2010	€ / R On 15 March 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.50	P	Foreign Exchange Future	0.11500	0.06300	0
26/02/2010	€ / R On 15 March 2010	11.50	P	Foreign Exchange Future	1.01100	0.85200	0
26/02/2010	€ / R On 15 March 2010	12.50	P	Foreign Exchange Future	2.00900	1.84700	0
26/02/2010	€ / R On 15 March 2010	13.50	P	Foreign Exchange Future	3.00900	2.84700	0
26/02/2010	€ / R On 15 March 2010	14.50	P	Foreign Exchange Future	4.00900	3.84700	0
26/02/2010	€ / R On 15 March 2010	15.50	P	Foreign Exchange Future	5.00900	4.84700	0
26/02/2010	€ / R On 15 March 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.35	P	Foreign Exchange Future	0.06100	0.03100	0
26/02/2010	€ / R On 15 March 2010	11.35	P	Foreign Exchange Future	0.86200	0.70500	0
26/02/2010	€ / R On 15 March 2010	12.35	P	Foreign Exchange Future	1.85900	1.69700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	13.35	P	Foreign Exchange Future	2.85900	2.69700	0
26/02/2010	€ / R On 15 March 2010	14.35	P	Foreign Exchange Future	3.85900	3.69700	0
26/02/2010	€ / R On 15 March 2010	15.35	P	Foreign Exchange Future	4.85900	4.69700	0
26/02/2010	€ / R On 15 March 2010	17.35	P	Foreign Exchange Future	6.85900	6.69700	0
26/02/2010	€ / R On 15 March 2010	19.35	P	Foreign Exchange Future	8.85900	8.69700	0
26/02/2010	€ / R On 15 March 2010	17.50	P	Foreign Exchange Future	7.00900	6.84700	0
26/02/2010	€ / R On 15 March 2010	19.50	P	Foreign Exchange Future	9.00900	8.84700	0
26/02/2010	€ / R On 15 March 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.60	P	Foreign Exchange Future	0.00200	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.60	P	Foreign Exchange Future	0.18000	0.09500	0
26/02/2010	€ / R On 15 March 2010	11.60	P	Foreign Exchange Future	1.11000	0.95000	0
26/02/2010	€ / R On 15 March 2010	13.60	P	Foreign Exchange Future	3.10900	2.94700	0
26/02/2010	€ / R On 15 March 2010	15.60	P	Foreign Exchange Future	5.10900	4.94700	0
26/02/2010	€ / R On 15 March 2010	17.60	P	Foreign Exchange Future	7.10900	6.94700	0
26/02/2010	€ / R On 15 March 2010	19.60	P	Foreign Exchange Future	9.10900	8.94700	0
26/02/2010	€ / R On 15 March 2010	17.70	P	Foreign Exchange Future	7.20900	7.04700	0
26/02/2010	€ / R On 15 March 2010	19.70	P	Foreign Exchange Future	9.20900	9.04700	0
26/02/2010	€ / R On 15 March 2010	17.85	P	Foreign Exchange Future	7.35900	7.19700	0
26/02/2010	€ / R On 15 March 2010	19.85	P	Foreign Exchange Future	9.35900	9.19700	0
26/02/2010	€ / R On 15 March 2010	17.95	P	Foreign Exchange Future	7.45900	7.29700	0
26/02/2010	€ / R On 15 March 2010	19.95	P	Foreign Exchange Future	9.45900	9.29700	0
26/02/2010	€ / R On 15 March 2010	18.10	P	Foreign Exchange Future	7.60900	7.44700	0
26/02/2010	€ / R On 15 March 2010	20.10	P	Foreign Exchange Future	9.60900	9.44700	0
26/02/2010	€ / R On 15 March 2010	18.05	P	Foreign Exchange Future	7.55900	7.39700	0
26/02/2010	€ / R On 15 March 2010	20.05	P	Foreign Exchange Future	9.55900	9.39700	0
26/02/2010	€ / R On 15 March 2010	17.80	P	Foreign Exchange Future	7.30900	7.14700	0
26/02/2010	€ / R On 15 March 2010	19.80	P	Foreign Exchange Future	9.30900	9.14700	0
26/02/2010	€ / R On 15 March 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.45	P	Foreign Exchange Future	0.09400	0.05000	0
26/02/2010	€ / R On 15 March 2010	11.45	P	Foreign Exchange Future	0.96100	0.80300	0
26/02/2010	€ / R On 15 March 2010	13.45	P	Foreign Exchange Future	2.95900	2.79700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	15.45	P	Foreign Exchange Future	4.95900	4.79700	0
26/02/2010	€ / R On 15 March 2010	17.45	P	Foreign Exchange Future	6.95900	6.79700	0
26/02/2010	€ / R On 15 March 2010	19.45	P	Foreign Exchange Future	8.95900	8.79700	0
26/02/2010	€ / R On 15 March 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.40	P	Foreign Exchange Future	0.07600	0.04000	0
26/02/2010	€ / R On 15 March 2010	11.40	P	Foreign Exchange Future	0.91200	0.75400	0
26/02/2010	€ / R On 15 March 2010	13.40	P	Foreign Exchange Future	2.90900	2.74700	0
26/02/2010	€ / R On 15 March 2010	15.40	P	Foreign Exchange Future	4.90900	4.74700	0
26/02/2010	€ / R On 15 March 2010	17.40	P	Foreign Exchange Future	6.90900	6.74700	0
26/02/2010	€ / R On 15 March 2010	19.40	P	Foreign Exchange Future	8.90900	8.74700	0
26/02/2010	€ / R On 15 March 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 15 March 2010	10.55	P	Foreign Exchange Future	0.14600	0.07800	0
26/02/2010	€ / R On 15 March 2010	11.55	P	Foreign Exchange Future	1.06100	0.90100	0
26/02/2010	€ / R On 15 March 2010	13.55	P	Foreign Exchange Future	3.05900	2.89700	0
26/02/2010	€ / R On 15 March 2010	15.55	P	Foreign Exchange Future	5.05900	4.89700	0
26/02/2010	€ / R On 15 March 2010	17.55	P	Foreign Exchange Future	7.05900	6.89700	0
26/02/2010	€ / R On 15 March 2010	19.55	P	Foreign Exchange Future	9.05900	8.89700	0
26/02/2010	€ / R On 15 March 2010	12.60	P	Foreign Exchange Future	2.10900	1.94700	0
26/02/2010	€ / R On 15 March 2010	17.75	P	Foreign Exchange Future	7.25900	7.09700	0
26/02/2010	€ / R On 15 March 2010	19.75	P	Foreign Exchange Future	9.25900	9.09700	0
26/02/2010	€ / R On 15 March 2010	18.00	P	Foreign Exchange Future	7.50900	7.34700	0
26/02/2010	€ / R On 15 March 2010	20.00	P	Foreign Exchange Future	9.50900	9.34700	0
26/02/2010	€ / R On 15 March 2010	17.90	P	Foreign Exchange Future	7.40900	7.24700	0
26/02/2010	€ / R On 15 March 2010	19.90	P	Foreign Exchange Future	9.40900	9.24700	0
26/02/2010	€ / R On 15 March 2010	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 15 March 2010	9.65	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 15 March 2010	10.65	P	Foreign Exchange Future	0.21600	0.11600	0
26/02/2010	€ / R On 15 March 2010	11.65	P	Foreign Exchange Future	1.16000	1.00000	0
26/02/2010	€ / R On 15 March 2010	13.65	P	Foreign Exchange Future	3.15900	2.99700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 15 March 2010	15.65	P	Foreign Exchange Future	5.15900	4.99700	0
26/02/2010	€ / R On 15 March 2010	17.65	P	Foreign Exchange Future	7.15900	6.99700	0
26/02/2010	€ / R On 15 March 2010	19.65	P	Foreign Exchange Future	9.15900	8.99700	0
26/02/2010	€ / R On 14 June 2010			Foreign Exchange Future	10.67350	10.83700	12,993
26/02/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.06300	0.08100	0
26/02/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.07800	0.09900	0
26/02/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.07000	0.08900	0
26/02/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01500	0.02200	0
26/02/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.15200	0.19500	25
26/02/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.53200	0.65100	20
26/02/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.38600	1.54800	0
26/02/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	2.37600	2.53900	0
26/02/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	3.37400	3.53700	0
26/02/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01000	0.01400	0
26/02/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.10800	0.13800	0
26/02/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.36200	0.45900	0
26/02/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.09400	1.25500	0
26/02/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.07800	2.24000	0
26/02/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	3.07400	3.23700	0
26/02/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	1.53300	1.69500	0
26/02/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	2.52500	2.68800	0
26/02/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.92400	3.08800	0
26/02/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00500	0.00800	0
26/02/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.21900	0.27800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.74700	0.88500	0
26/02/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	1.68100	1.84300	0
26/02/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	2.67500	2.83800	0
26/02/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00400	0.00600	0
26/02/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06000	0.07700	0
26/02/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.18200	0.23200	0
26/02/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.63400	0.76300	0
26/02/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00700	0.01100	0
26/02/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.08600	0.11000	0
26/02/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.28000	0.35600	0
26/02/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.91300	1.06300	0
26/02/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.87900	2.04100	0
26/02/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.87500	3.03800	0
26/02/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00600	0.00900	0
26/02/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.24800	0.31400	0
26/02/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.82800	0.97100	0
26/02/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.78000	1.94200	0
26/02/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.77500	2.93800	0
26/02/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00600	0.00900	0
26/02/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.07400	0.09400	0
26/02/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.23300	0.29500	0
26/02/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.78700	0.92800	0
26/02/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.73100	1.89300	0
26/02/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.72500	2.88800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00800	0.01100	0
26/02/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09100	0.11700	0
26/02/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.29800	0.38000	0
26/02/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.95700	1.11100	0
26/02/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.92900	2.09100	0
26/02/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00800	0.01200	0
26/02/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.09600	0.12300	0
26/02/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.31800	0.40500	0
26/02/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.00100	1.15900	0
26/02/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.97800	2.14100	0
26/02/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.97400	3.13800	0
26/02/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01400	0.02000	0
26/02/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.14400	0.18300	0
26/02/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.50000	0.61500	0
26/02/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.33700	1.49900	0
26/02/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.32600	2.48900	0
26/02/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	3.32400	3.48700	0
26/02/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01300	0.01900	0
26/02/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.13500	0.17300	0
26/02/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.47000	0.58200	0
26/02/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.28800	1.45000	0
26/02/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.27600	2.43900	0
26/02/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	3.27400	3.43700	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01000	0.01500	0
26/02/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.11400	0.14600	0
26/02/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.38700	0.48700	0
26/02/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.14300	1.30300	0
26/02/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.12700	2.29000	0
26/02/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	3.12400	3.28700	0
26/02/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01200	0.01800	0
26/02/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.12800	0.16300	0
26/02/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.44100	0.54900	0
26/02/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.24000	1.40100	0
26/02/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	2.22700	2.38900	0
26/02/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	3.22400	3.38700	0
26/02/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01100	0.01600	0
26/02/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.12100	0.15400	0
26/02/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.41300	0.51800	0
26/02/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.19100	1.35200	0
26/02/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	2.17700	2.34000	0
26/02/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	3.17400	3.33700	0
26/02/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00700	0.01000	0
26/02/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.08200	0.10500	0
26/02/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.26400	0.33300	29
26/02/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.87000	1.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.82900	1.99200	0
26/02/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.82500	2.98800	0
26/02/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.12700	6.96300	0
26/02/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.12700	8.96300	0
26/02/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.04700	0.02900	0
26/02/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.44100	0.34600	0
26/02/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.25900	1.11800	0
26/02/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.18400	3.02300	0
26/02/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.17800	5.01400	0
26/02/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.17700	7.01300	0
26/02/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.17700	9.01300	0
26/02/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.01800	0.01500	0
26/02/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.24000	0.18100	0
26/02/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.94800	0.81700	0
26/02/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.83800	2.67900	0
26/02/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.82800	4.66400	0
26/02/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.82700	6.66300	0
26/02/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.82700	8.66300	0
26/02/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00400	0.00200	0
26/02/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.01700	0.01400	0
26/02/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.21800	0.16200	0
26/02/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.90500	0.77600	0
26/02/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.78900	2.63100	0
26/02/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.77800	4.61400	0
26/02/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.77700	6.61300	0
26/02/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.77700	8.61300	0
26/02/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.02000	0.01600	0
26/02/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.26400	0.20000	0
26/02/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.99100	0.85900	0
26/02/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.88700	2.72800	0
26/02/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.87800	4.71400	0
26/02/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.87700	6.71300	0
26/02/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.87700	8.71300	0
26/02/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.01500	0.01300	0
26/02/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.19700	0.14500	0
26/02/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.86200	0.73600	0
26/02/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.74000	2.58200	0
26/02/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.72800	4.56400	0
26/02/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.72700	6.56300	0
26/02/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.72700	8.56300	0
26/02/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.01400	0.01200	0
26/02/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.17700	0.12800	0
26/02/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.82100	0.69600	0
26/02/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.69100	2.53300	0
26/02/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.67800	4.51400	0
26/02/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.67700	6.51300	0
26/02/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.67700	8.51300	0
26/02/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.02800	0.02200	0
26/02/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.34500	0.26800	0
26/02/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.12300	0.98600	0
26/02/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.03500	2.87500	0
26/02/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.02800	4.86400	0
26/02/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.02700	6.86300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00600	0.00400	0
26/02/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.03400	0.02400	0
26/02/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.37500	0.29300	0
26/02/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.16800	1.03000	0
26/02/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.08500	2.92400	0
26/02/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.07800	4.91400	0
26/02/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.07700	6.91300	0
26/02/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.07700	8.91300	0
26/02/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00800	0.00600	0
26/02/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.06400	0.04100	0
26/02/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.51000	0.40800	0
26/02/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.35100	1.20700	0
26/02/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.28300	3.12200	0
26/02/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.27800	5.11400	0
26/02/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.27700	7.11300	0
26/02/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.27700	9.11300	0
26/02/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00700	0.00500	0
26/02/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.05500	0.03400	0
26/02/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.47500	0.37700	0
26/02/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.23300	3.07200	0
26/02/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.22800	5.06400	0
26/02/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.22700	7.06300	0
26/02/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.22700	9.06300	0
26/02/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00600	0.00400	0
26/02/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.04000	0.02600	0
26/02/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.40700	0.31900	0
26/02/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.21300	1.07300	0
26/02/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.13400	2.97400	0
26/02/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.12800	4.96400	0
26/02/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.11100	0.07600	0
26/02/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.65900	0.54500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.53700	1.39000	0
26/02/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	3.48100	3.31900	0
26/02/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	5.47800	5.31400	0
26/02/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	7.47700	7.31300	0
26/02/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	9.47700	9.31300	0
26/02/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00800	0.00600	0
26/02/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.07400	0.04800	0
26/02/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.54600	0.44100	0
26/02/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	3.33200	3.17100	0
26/02/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	5.32800	5.16400	0
26/02/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	7.32700	7.16300	0
26/02/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	9.32700	9.16300	0
26/02/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01000	0.00800	0
26/02/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.02700	8.86300	0
26/02/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00500	0.00300	0
26/02/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.02100	0.01800	0
26/02/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.28900	0.22200	0
26/02/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.03500	0.90100	0
26/02/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.93700	2.77700	0
26/02/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.92800	4.76400	0
26/02/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.92700	6.76300	0
26/02/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.92700	8.76300	0
26/02/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00300	0.00200	0
26/02/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.01300	0.01100	0
26/02/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.15900	0.11400	271
26/02/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.77900	0.65800	0
26/02/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.64200	2.48500	0
26/02/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.62800	4.46400	0
26/02/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.62700	6.46300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.62700	8.46300	0
26/02/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	1.39700	1.25200	0
26/02/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.30500	1.16200	0
26/02/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	1.49000	1.34400	0
26/02/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.85360	11.01960	525
26/02/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.25500	0.30100	0
26/02/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.06600	0.94600	0
26/02/2010	€ / R On 13 December 2010			Foreign Exchange Future	11.03320	11.20180	158
26/02/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00900	0.01100	0
26/02/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	3.09500	3.26200	0
26/02/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.06200	0.07200	0
26/02/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.13600	0.15500	0
26/02/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.13900	0.15800	0
26/02/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.36400	0.41500	0
26/02/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.66700	0.76000	0
26/02/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	1.27200	1.41500	0
26/02/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	2.16100	2.32700	0
26/02/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	3.14500	3.31200	0
26/02/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.01000	0.01200	0
26/02/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.02800	0.03300	0
26/02/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.02100	0.02500	0
26/02/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.05000	0.05800	0
26/02/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.10700	0.12200	0
26/02/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.25900	0.29500	0
26/02/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.44500	0.50800	0
26/02/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.84100	0.94900	0
26/02/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	1.56400	1.71600	0
26/02/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	2.50400	2.67000	0
26/02/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.01100	0.01300	0
26/02/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.02900	0.03400	0
26/02/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.06500	0.07400	0
26/02/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.14200	0.16200	0
26/02/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	3.19400	3.36100	0
26/02/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.01000	0.01300	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.02800	0.03400	0
26/02/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.06400	0.07300	0
26/02/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.02500	0.02900	0
26/02/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.05700	0.06500	0
26/02/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.12200	0.14000	0
26/02/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.30900	0.35300	0
26/02/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.54900	0.62600	0
26/02/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	1.05300	1.17700	0
26/02/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.87600	2.03600	0
26/02/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.84800	3.01500	0
26/02/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.33500	0.38200	0
26/02/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00800	0.01000	0
26/02/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.02400	0.02900	0
26/02/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.05600	0.06400	0
26/02/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.12000	0.13700	0
26/02/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.30100	0.34400	0
26/02/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.53300	0.60700	0
26/02/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	1.02000	1.14200	0
26/02/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.83100	1.98900	0
26/02/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.79900	2.96500	0
26/02/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00500	0.00700	0
26/02/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.01800	0.02100	0
26/02/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.04400	0.05000	0
26/02/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.09300	0.10500	0
26/02/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.21500	0.24400	0
26/02/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.35400	0.40400	0
26/02/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.64500	0.73600	0
26/02/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	1.23300	1.37400	0
26/02/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	2.11300	2.27800	0
26/02/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00600	0.00700	0
26/02/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.01800	0.02200	0
26/02/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.04500	0.05200	0
26/02/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.09600	0.10900	0
26/02/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.22400	0.25500	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.37400	0.42700	0
26/02/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.68900	0.78400	0
26/02/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	1.31200	1.45700	0
26/02/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	2.21000	2.37600	0
26/02/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.01000	0.01200	0
26/02/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.02700	0.03200	0
26/02/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.06100	0.07000	0
26/02/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.13300	0.15200	0
26/02/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.34400	0.39300	0
26/02/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.62300	0.71200	0
26/02/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	1.19400	1.33400	0
26/02/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	2.06400	2.23000	0
26/02/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	3.04600	3.21300	0
26/02/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00900	0.01100	0
26/02/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.02600	0.03100	0
26/02/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.05900	0.06800	0
26/02/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.12800	0.14600	0
26/02/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.32600	0.37200	0
26/02/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.58400	0.66800	0
26/02/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	1.12000	1.25400	0
26/02/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.96900	2.13200	0
26/02/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.94700	3.11400	0
26/02/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00800	0.01000	0
26/02/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.02200	0.02700	0
26/02/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.05300	0.06100	0
26/02/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.11300	0.12900	0
26/02/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.27900	0.31800	0
26/02/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.48600	0.55500	0
26/02/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.92700	1.04200	0
26/02/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	1.69500	1.85100	0
26/02/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	2.65100	2.81800	0
26/02/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00700	0.00900	0
26/02/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	9.52400	9.35700	0
26/02/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01800	0.01600	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.06200	0.04900	0
26/02/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.29400	0.24000	0
26/02/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	0.85300	0.75300	0
26/02/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	1.64600	1.51600	0
26/02/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	3.48000	3.32700	0
26/02/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	5.42000	5.25900	0
26/02/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	7.38900	7.22500	0
26/02/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	9.37500	9.20800	0
26/02/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01400	0.01200	0
26/02/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03600	0.03000	0
26/02/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.18700	0.15200	0
26/02/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	0.65100	0.56600	0
26/02/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.39300	1.27000	0
26/02/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.19500	3.04400	0
26/02/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.12600	4.96600	0
26/02/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.09300	6.92900	0
26/02/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.07600	8.90900	0
26/02/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01300	0.01100	0
26/02/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03100	0.02800	0
26/02/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.16100	0.13200	0
26/02/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.59000	0.51000	0
26/02/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.31100	1.19100	0
26/02/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.10000	2.95000	0
26/02/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.02800	4.86800	0
26/02/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	6.99400	6.83000	0
26/02/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	8.97700	8.81000	0
26/02/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.02700	0.02400	0
26/02/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.12900	0.10500	0
26/02/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.50600	0.43200	0
26/02/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.19100	1.07500	0
26/02/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.04100	1.90300	0
26/02/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	3.91300	3.75700	0
26/02/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	5.86200	5.70000	0
26/02/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	7.83500	7.67000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	9.82300	9.65500	0
26/02/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.03000	0.02600	0
26/02/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.15000	0.12200	0
26/02/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.56200	0.48400	0
26/02/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.27100	1.15200	0
26/02/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.13200	1.99200	0
26/02/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.01000	3.85300	0
26/02/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	5.96100	5.79800	0
26/02/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	7.93500	7.76900	0
26/02/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	9.92200	9.75500	0
26/02/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01600	0.01300	0
26/02/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.04800	0.03700	0
26/02/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.23700	0.19000	0
26/02/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	0.75000	0.65500	0
26/02/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	1.51800	1.39200	0
26/02/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	3.33700	3.18500	0
26/02/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.27300	5.11200	0
26/02/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.24100	7.07700	0
26/02/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.22500	9.05800	0
26/02/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.35200	1.23000	0
26/02/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01500	0.01300	0
26/02/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04300	0.03400	0
26/02/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.22000	0.17500	0
26/02/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	0.71600	0.62400	0
26/02/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	1.47600	1.35100	0
26/02/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.28900	3.13800	0
26/02/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.22400	5.06300	0
26/02/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.19200	7.02700	0
26/02/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	4.93100	4.77100	0
26/02/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	6.89500	6.73200	0
26/02/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	8.87700	8.71100	0
26/02/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01100	0.00900	0
26/02/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	2.95900	2.81000	0
26/02/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	4.88200	4.72200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	6.84600	6.68200	0
26/02/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	8.82800	8.66100	0
26/02/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02100	0.01800	0
26/02/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08100	0.06400	0
26/02/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.35800	0.29700	0
26/02/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	0.96200	0.85600	0
26/02/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	1.77600	1.64300	0
26/02/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	3.62400	3.47000	0
26/02/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	5.56700	5.40600	0
26/02/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	7.53800	7.37300	0
26/02/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	6.94500	6.78100	0
26/02/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	8.92700	8.76000	0
26/02/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01200	0.01000	0
26/02/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02800	0.02500	0
26/02/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.13900	0.11300	0
26/02/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.53400	0.45800	0
26/02/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.23100	1.11300	0
26/02/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.00600	2.85600	0
26/02/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.05300	2.90300	0
26/02/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	4.97900	4.82000	0
26/02/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01200	0.01000	0
26/02/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.17600	9.00900	0
26/02/2010	AU$ / R On 15 March 2010			Foreign Exchange Future	6.87520	6.95870	13,612
26/02/2010	AU$ / R On 15 March 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	7.25	C	Foreign Exchange Future	0.01100	0.02000	0
26/02/2010	AU$ / R On 15 March 2010	5.25	C	Foreign Exchange Future	1.62500	1.70900	0
26/02/2010	AU$ / R On 15 March 2010	4.25	C	Foreign Exchange Future	2.62500	2.70900	0
26/02/2010	AU$ / R On 15 March 2010	3.25	C	Foreign Exchange Future	3.62500	3.70900	0
26/02/2010	AU$ / R On 15 March 2010	7.15	C	Foreign Exchange Future	0.01900	0.03400	0
26/02/2010	AU$ / R On 15 March 2010	5.15	C	Foreign Exchange Future	1.72500	1.80900	0
26/02/2010	AU$ / R On 15 March 2010	4.15	C	Foreign Exchange Future	2.72500	2.80900	0
26/02/2010	AU$ / R On 15 March 2010	3.15	C	Foreign Exchange Future	3.72500	3.80900	0
26/02/2010	AU$ / R On 15 March 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	7.05	C	Foreign Exchange Future	0.03300	0.05600	0
26/02/2010	AU$ / R On 15 March 2010	5.05	C	Foreign Exchange Future	1.82500	1.90900	0
26/02/2010	AU$ / R On 15 March 2010	4.05	C	Foreign Exchange Future	2.82500	2.90900	0
26/02/2010	AU$ / R On 15 March 2010	3.05	C	Foreign Exchange Future	3.82500	3.90900	0
26/02/2010	AU$ / R On 15 March 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.00	C	Foreign Exchange Future	1.87500	1.95900	0
26/02/2010	AU$ / R On 15 March 2010	4.00	C	Foreign Exchange Future	2.87500	2.95900	0
26/02/2010	AU$ / R On 15 March 2010	3.00	C	Foreign Exchange Future	3.87500	3.95900	0
26/02/2010	AU$ / R On 15 March 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.80	C	Foreign Exchange Future	1.07500	1.15900	0
26/02/2010	AU$ / R On 15 March 2010	4.80	C	Foreign Exchange Future	2.07500	2.15900	0
26/02/2010	AU$ / R On 15 March 2010	3.80	C	Foreign Exchange Future	3.07500	3.15900	0
26/02/2010	AU$ / R On 15 March 2010	2.80	C	Foreign Exchange Future	4.07500	4.15900	0
26/02/2010	AU$ / R On 15 March 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.90	C	Foreign Exchange Future	0.97500	1.05900	0
26/02/2010	AU$ / R On 15 March 2010	4.90	C	Foreign Exchange Future	1.97500	2.05900	0
26/02/2010	AU$ / R On 15 March 2010	3.90	C	Foreign Exchange Future	2.97500	3.05900	0
26/02/2010	AU$ / R On 15 March 2010	2.90	C	Foreign Exchange Future	3.97500	4.05900	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.95	C	Foreign Exchange Future	0.92500	1.00900	0
26/02/2010	AU$ / R On 15 March 2010	4.95	C	Foreign Exchange Future	1.92500	2.00900	0
26/02/2010	AU$ / R On 15 March 2010	3.95	C	Foreign Exchange Future	2.92500	3.00900	0
26/02/2010	AU$ / R On 15 March 2010	2.95	C	Foreign Exchange Future	3.92500	4.00900	0
26/02/2010	AU$ / R On 15 March 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.85	C	Foreign Exchange Future	1.02500	1.10900	0
26/02/2010	AU$ / R On 15 March 2010	4.85	C	Foreign Exchange Future	2.02500	2.10900	0
26/02/2010	AU$ / R On 15 March 2010	3.85	C	Foreign Exchange Future	3.02500	3.10900	0
26/02/2010	AU$ / R On 15 March 2010	2.85	C	Foreign Exchange Future	4.02500	4.10900	0
26/02/2010	AU$ / R On 15 March 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.75	C	Foreign Exchange Future	1.12500	1.20900	0
26/02/2010	AU$ / R On 15 March 2010	4.75	C	Foreign Exchange Future	2.12500	2.20900	0
26/02/2010	AU$ / R On 15 March 2010	3.75	C	Foreign Exchange Future	3.12500	3.20900	0
26/02/2010	AU$ / R On 15 March 2010	2.75	C	Foreign Exchange Future	4.12500	4.20900	0
26/02/2010	AU$ / R On 15 March 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.45	C	Foreign Exchange Future	1.42500	1.50900	0
26/02/2010	AU$ / R On 15 March 2010	4.45	C	Foreign Exchange Future	2.42500	2.50900	0
26/02/2010	AU$ / R On 15 March 2010	3.45	C	Foreign Exchange Future	3.42500	3.50900	0
26/02/2010	AU$ / R On 15 March 2010	2.45	C	Foreign Exchange Future	4.42500	4.50900	0
26/02/2010	AU$ / R On 15 March 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.65	C	Foreign Exchange Future	1.22500	1.30900	0
26/02/2010	AU$ / R On 15 March 2010	4.65	C	Foreign Exchange Future	2.22500	2.30900	0
26/02/2010	AU$ / R On 15 March 2010	3.65	C	Foreign Exchange Future	3.22500	3.30900	0
26/02/2010	AU$ / R On 15 March 2010	2.65	C	Foreign Exchange Future	4.22500	4.30900	0
26/02/2010	AU$ / R On 15 March 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.70	C	Foreign Exchange Future	1.17500	1.25900	0
26/02/2010	AU$ / R On 15 March 2010	4.70	C	Foreign Exchange Future	2.17500	2.25900	0
26/02/2010	AU$ / R On 15 March 2010	3.70	C	Foreign Exchange Future	3.17500	3.25900	0
26/02/2010	AU$ / R On 15 March 2010	2.70	C	Foreign Exchange Future	4.17500	4.25900	0
26/02/2010	AU$ / R On 15 March 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.60	C	Foreign Exchange Future	1.27500	1.35900	0
26/02/2010	AU$ / R On 15 March 2010	4.60	C	Foreign Exchange Future	2.27500	2.35900	0
26/02/2010	AU$ / R On 15 March 2010	3.60	C	Foreign Exchange Future	3.27500	3.35900	0
26/02/2010	AU$ / R On 15 March 2010	2.60	C	Foreign Exchange Future	4.27500	4.35900	0
26/02/2010	AU$ / R On 15 March 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.55	C	Foreign Exchange Future	1.32500	1.40900	0
26/02/2010	AU$ / R On 15 March 2010	4.55	C	Foreign Exchange Future	2.32500	2.40900	0
26/02/2010	AU$ / R On 15 March 2010	3.55	C	Foreign Exchange Future	3.32500	3.40900	0
26/02/2010	AU$ / R On 15 March 2010	2.55	C	Foreign Exchange Future	4.32500	4.40900	0
26/02/2010	AU$ / R On 15 March 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	5.50	C	Foreign Exchange Future	1.37500	1.45900	0
26/02/2010	AU$ / R On 15 March 2010	4.50	C	Foreign Exchange Future	2.37500	2.45900	0
26/02/2010	AU$ / R On 15 March 2010	3.50	C	Foreign Exchange Future	3.37500	3.45900	0
26/02/2010	AU$ / R On 15 March 2010	2.50	C	Foreign Exchange Future	4.37500	4.45900	0
26/02/2010	AU$ / R On 15 March 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.40	C	Foreign Exchange Future	1.47500	1.55900	0
26/02/2010	AU$ / R On 15 March 2010	4.40	C	Foreign Exchange Future	2.47500	2.55900	0
26/02/2010	AU$ / R On 15 March 2010	3.40	C	Foreign Exchange Future	3.47500	3.55900	0
26/02/2010	AU$ / R On 15 March 2010	2.40	C	Foreign Exchange Future	4.47500	4.55900	0
26/02/2010	AU$ / R On 15 March 2010	6.10	C	Foreign Exchange Future	0.77600	0.85900	0
26/02/2010	AU$ / R On 15 March 2010	6.00	C	Foreign Exchange Future	0.87600	0.95900	0
26/02/2010	AU$ / R On 15 March 2010	6.05	C	Foreign Exchange Future	0.82600	0.90900	0
26/02/2010	AU$ / R On 15 March 2010	6.95	C	Foreign Exchange Future	0.05600	0.09200	0
26/02/2010	AU$ / R On 15 March 2010	6.85	C	Foreign Exchange Future	0.09400	0.15700	0
26/02/2010	AU$ / R On 15 March 2010	6.75	C	Foreign Exchange Future	0.16300	0.23600	0
26/02/2010	AU$ / R On 15 March 2010	6.55	C	Foreign Exchange Future	0.33600	0.41700	0
26/02/2010	AU$ / R On 15 March 2010	6.45	C	Foreign Exchange Future	0.43100	0.51300	0
26/02/2010	AU$ / R On 15 March 2010	6.35	C	Foreign Exchange Future	0.52800	0.61100	0
26/02/2010	AU$ / R On 15 March 2010	6.25	C	Foreign Exchange Future	0.62700	0.71000	0
26/02/2010	AU$ / R On 15 March 2010	6.15	C	Foreign Exchange Future	0.72600	0.80900	0
26/02/2010	AU$ / R On 15 March 2010	6.20	C	Foreign Exchange Future	0.67600	0.76000	0
26/02/2010	AU$ / R On 15 March 2010	7.10	C	Foreign Exchange Future	0.02500	0.04300	0
26/02/2010	AU$ / R On 15 March 2010	7.00	C	Foreign Exchange Future	0.04300	0.07200	0
26/02/2010	AU$ / R On 15 March 2010	6.90	C	Foreign Exchange Future	0.07300	0.12200	0
26/02/2010	AU$ / R On 15 March 2010	6.80	C	Foreign Exchange Future	0.12700	0.19500	0
26/02/2010	AU$ / R On 15 March 2010	6.70	C	Foreign Exchange Future	0.20300	0.27900	0
26/02/2010	AU$ / R On 15 March 2010	6.60	C	Foreign Exchange Future	0.29000	0.37000	0
26/02/2010	AU$ / R On 15 March 2010	6.50	C	Foreign Exchange Future	0.38300	0.46500	0
26/02/2010	AU$ / R On 15 March 2010	6.40	C	Foreign Exchange Future	0.47900	0.56200	0
26/02/2010	AU$ / R On 15 March 2010	6.30	C	Foreign Exchange Future	0.57700	0.66100	0
26/02/2010	AU$ / R On 15 March 2010	6.65	C	Foreign Exchange Future	0.24600	0.32400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.10	C	Foreign Exchange Future	1.77500	1.85900	0
26/02/2010	AU$ / R On 15 March 2010	4.10	C	Foreign Exchange Future	2.77500	2.85900	0
26/02/2010	AU$ / R On 15 March 2010	3.10	C	Foreign Exchange Future	3.77500	3.85900	0
26/02/2010	AU$ / R On 15 March 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	11.05	P	Foreign Exchange Future	4.17500	4.09100	0
26/02/2010	AU$ / R On 15 March 2010	13.05	P	Foreign Exchange Future	6.17500	6.09100	0
26/02/2010	AU$ / R On 15 March 2010	15.05	P	Foreign Exchange Future	8.17500	8.09100	0
26/02/2010	AU$ / R On 15 March 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.10	P	Foreign Exchange Future	2.22500	2.14100	0
26/02/2010	AU$ / R On 15 March 2010	11.10	P	Foreign Exchange Future	4.22500	4.14100	0
26/02/2010	AU$ / R On 15 March 2010	13.10	P	Foreign Exchange Future	6.22500	6.14100	0
26/02/2010	AU$ / R On 15 March 2010	15.10	P	Foreign Exchange Future	8.22500	8.14100	0
26/02/2010	AU$ / R On 15 March 2010	6.65	P	Foreign Exchange Future	0.02100	0.01500	0
26/02/2010	AU$ / R On 15 March 2010	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	AU$ / R On 15 March 2010	6.40	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	AU$ / R On 15 March 2010	6.50	P	Foreign Exchange Future	0.00800	0.00600	0
26/02/2010	AU$ / R On 15 March 2010	6.60	P	Foreign Exchange Future	0.01500	0.01100	0
26/02/2010	AU$ / R On 15 March 2010	6.70	P	Foreign Exchange Future	0.02800	0.02000	0
26/02/2010	AU$ / R On 15 March 2010	6.80	P	Foreign Exchange Future	0.05200	0.03600	0
26/02/2010	AU$ / R On 15 March 2010	6.90	P	Foreign Exchange Future	0.09800	0.06300	0
26/02/2010	AU$ / R On 15 March 2010	7.00	P	Foreign Exchange Future	0.16800	0.11300	0
26/02/2010	AU$ / R On 15 March 2010	7.10	P	Foreign Exchange Future	0.25000	0.18400	0
26/02/2010	AU$ / R On 15 March 2010	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 15 March 2010	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	6.25	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	AU$ / R On 15 March 2010	6.35	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	6.45	P	Foreign Exchange Future	0.00600	0.00400	0
26/02/2010	AU$ / R On 15 March 2010	6.55	P	Foreign Exchange Future	0.01100	0.00800	0
26/02/2010	AU$ / R On 15 March 2010	6.75	P	Foreign Exchange Future	0.03800	0.02700	0
26/02/2010	AU$ / R On 15 March 2010	6.85	P	Foreign Exchange Future	0.06900	0.04800	0
26/02/2010	AU$ / R On 15 March 2010	6.95	P	Foreign Exchange Future	0.13100	0.08300	0
26/02/2010	AU$ / R On 15 March 2010	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.40	P	Foreign Exchange Future	1.52500	1.44100	0
26/02/2010	AU$ / R On 15 March 2010	10.40	P	Foreign Exchange Future	3.52500	3.44100	0
26/02/2010	AU$ / R On 15 March 2010	12.40	P	Foreign Exchange Future	5.52500	5.44100	0
26/02/2010	AU$ / R On 15 March 2010	14.40	P	Foreign Exchange Future	7.52500	7.44100	0
26/02/2010	AU$ / R On 15 March 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.50	P	Foreign Exchange Future	1.62500	1.54100	0
26/02/2010	AU$ / R On 15 March 2010	10.50	P	Foreign Exchange Future	3.62500	3.54100	0
26/02/2010	AU$ / R On 15 March 2010	12.50	P	Foreign Exchange Future	5.62500	5.54100	0
26/02/2010	AU$ / R On 15 March 2010	14.50	P	Foreign Exchange Future	7.62500	7.54100	0
26/02/2010	AU$ / R On 15 March 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.55	P	Foreign Exchange Future	1.67500	1.59100	0
26/02/2010	AU$ / R On 15 March 2010	10.55	P	Foreign Exchange Future	3.67500	3.59100	0
26/02/2010	AU$ / R On 15 March 2010	12.55	P	Foreign Exchange Future	5.67500	5.59100	0
26/02/2010	AU$ / R On 15 March 2010	14.55	P	Foreign Exchange Future	7.67500	7.59100	0
26/02/2010	AU$ / R On 15 March 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.60	P	Foreign Exchange Future	1.72500	1.64100	0
26/02/2010	AU$ / R On 15 March 2010	10.60	P	Foreign Exchange Future	3.72500	3.64100	0
26/02/2010	AU$ / R On 15 March 2010	12.60	P	Foreign Exchange Future	5.72500	5.64100	0
26/02/2010	AU$ / R On 15 March 2010	14.60	P	Foreign Exchange Future	7.72500	7.64100	0
26/02/2010	AU$ / R On 15 March 2010	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.70	P	Foreign Exchange Future	1.82500	1.74100	0
26/02/2010	AU$ / R On 15 March 2010	10.70	P	Foreign Exchange Future	3.82500	3.74100	0
26/02/2010	AU$ / R On 15 March 2010	12.70	P	Foreign Exchange Future	5.82500	5.74100	0
26/02/2010	AU$ / R On 15 March 2010	14.70	P	Foreign Exchange Future	7.82500	7.74100	0
26/02/2010	AU$ / R On 15 March 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.65	P	Foreign Exchange Future	1.77500	1.69100	0
26/02/2010	AU$ / R On 15 March 2010	10.65	P	Foreign Exchange Future	3.77500	3.69100	0
26/02/2010	AU$ / R On 15 March 2010	12.65	P	Foreign Exchange Future	5.77500	5.69100	0
26/02/2010	AU$ / R On 15 March 2010	14.65	P	Foreign Exchange Future	7.77500	7.69100	0
26/02/2010	AU$ / R On 15 March 2010	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.45	P	Foreign Exchange Future	1.57500	1.49100	0
26/02/2010	AU$ / R On 15 March 2010	10.45	P	Foreign Exchange Future	3.57500	3.49100	0
26/02/2010	AU$ / R On 15 March 2010	12.45	P	Foreign Exchange Future	5.57500	5.49100	0
26/02/2010	AU$ / R On 15 March 2010	14.45	P	Foreign Exchange Future	7.57500	7.49100	0
26/02/2010	AU$ / R On 15 March 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	8.75	P	Foreign Exchange Future	1.87500	1.79100	0
26/02/2010	AU$ / R On 15 March 2010	10.75	P	Foreign Exchange Future	3.87500	3.79100	0
26/02/2010	AU$ / R On 15 March 2010	12.75	P	Foreign Exchange Future	5.87500	5.79100	0
26/02/2010	AU$ / R On 15 March 2010	14.75	P	Foreign Exchange Future	7.87500	7.79100	0
26/02/2010	AU$ / R On 15 March 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.85	P	Foreign Exchange Future	1.97500	1.89100	0
26/02/2010	AU$ / R On 15 March 2010	10.85	P	Foreign Exchange Future	3.97500	3.89100	0
26/02/2010	AU$ / R On 15 March 2010	12.85	P	Foreign Exchange Future	5.97500	5.89100	0
26/02/2010	AU$ / R On 15 March 2010	14.85	P	Foreign Exchange Future	7.97500	7.89100	0
26/02/2010	AU$ / R On 15 March 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.95	P	Foreign Exchange Future	2.07500	1.99100	0
26/02/2010	AU$ / R On 15 March 2010	10.95	P	Foreign Exchange Future	4.07500	3.99100	0
26/02/2010	AU$ / R On 15 March 2010	12.95	P	Foreign Exchange Future	6.07500	5.99100	0
26/02/2010	AU$ / R On 15 March 2010	14.95	P	Foreign Exchange Future	8.07500	7.99100	0
26/02/2010	AU$ / R On 15 March 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.90	P	Foreign Exchange Future	2.02500	1.94100	0
26/02/2010	AU$ / R On 15 March 2010	10.90	P	Foreign Exchange Future	4.02500	3.94100	0
26/02/2010	AU$ / R On 15 March 2010	12.90	P	Foreign Exchange Future	6.02500	5.94100	0
26/02/2010	AU$ / R On 15 March 2010	14.90	P	Foreign Exchange Future	8.02500	7.94100	0
26/02/2010	AU$ / R On 15 March 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	8.80	P	Foreign Exchange Future	1.92500	1.84100	0
26/02/2010	AU$ / R On 15 March 2010	10.80	P	Foreign Exchange Future	3.92500	3.84100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 15 March 2010	12.80	P	Foreign Exchange Future	5.92500	5.84100	0
26/02/2010	AU$ / R On 15 March 2010	9.15	P	Foreign Exchange Future	2.27500	2.19100	0
26/02/2010	AU$ / R On 15 March 2010	11.15	P	Foreign Exchange Future	4.27500	4.19100	0
26/02/2010	AU$ / R On 15 March 2010	13.15	P	Foreign Exchange Future	6.27500	6.19100	0
26/02/2010	AU$ / R On 15 March 2010	15.15	P	Foreign Exchange Future	8.27500	8.19100	0
26/02/2010	AU$ / R On 15 March 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	9.00	P	Foreign Exchange Future	2.12500	2.04100	0
26/02/2010	AU$ / R On 15 March 2010	11.00	P	Foreign Exchange Future	4.12500	4.04100	0
26/02/2010	AU$ / R On 15 March 2010	13.00	P	Foreign Exchange Future	6.12500	6.04100	0
26/02/2010	AU$ / R On 15 March 2010	15.00	P	Foreign Exchange Future	8.12500	8.04100	0
26/02/2010	AU$ / R On 15 March 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	7.05	P	Foreign Exchange Future	0.20800	0.14700	0
26/02/2010	AU$ / R On 15 March 2010	9.05	P	Foreign Exchange Future	2.17500	2.09100	0
26/02/2010	AU$ / R On 15 March 2010	9.25	P	Foreign Exchange Future	2.37500	2.29100	0
26/02/2010	AU$ / R On 15 March 2010	11.25	P	Foreign Exchange Future	4.37500	4.29100	0
26/02/2010	AU$ / R On 15 March 2010	13.25	P	Foreign Exchange Future	6.37500	6.29100	0
26/02/2010	AU$ / R On 15 March 2010	15.25	P	Foreign Exchange Future	8.37500	8.29100	0
26/02/2010	AU$ / R On 15 March 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	7.15	P	Foreign Exchange Future	0.29400	0.22500	0
26/02/2010	AU$ / R On 15 March 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 15 March 2010	7.25	P	Foreign Exchange Future	0.38600	0.31100	0
26/02/2010	AU$ / R On 15 March 2010	14.80	P	Foreign Exchange Future	7.92500	7.84100	0
26/02/2010	AU$ / R On 14 June 2010			Foreign Exchange Future	6.92650	7.01030	247
26/02/2010	AU$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.01700	0.02000	0
26/02/2010	AU$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.42600	0.49100	0
26/02/2010	AU$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.33000	1.41300	0
26/02/2010	AU$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.32700	2.41000	0
26/02/2010	AU$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.32700	3.41000	0
26/02/2010	AU$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.32700	4.41000	0
26/02/2010	AU$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.01800	0.02200	0
26/02/2010	AU$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.46300	0.52900	0
26/02/2010	AU$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.67700	2.76000	0
26/02/2010	AU$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.67700	3.76000	0
26/02/2010	AU$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.87700	3.96000	0
26/02/2010	AU$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00700	0.00900	0
26/02/2010	AU$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.12800	0.15300	0
26/02/2010	AU$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.70900	0.78400	0
26/02/2010	AU$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.67800	1.76200	0
26/02/2010	AU$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00800	0.01000	0
26/02/2010	AU$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.14000	0.16700	0
26/02/2010	AU$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.75300	0.82900	0
26/02/2010	AU$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.72800	1.81200	0
26/02/2010	AU$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.72700	2.81000	0
26/02/2010	AU$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.72700	3.81000	0
26/02/2010	AU$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.01000	0.01200	0
26/02/2010	AU$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.18300	0.21800	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.89100	0.97000	0
26/02/2010	AU$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.87800	1.96100	0
26/02/2010	AU$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.87700	2.96000	0
26/02/2010	AU$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.79800	0.87600	0
26/02/2010	AU$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.77800	1.86100	0
26/02/2010	AU$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.77700	2.86000	0
26/02/2010	AU$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.77700	3.86000	0
26/02/2010	AU$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00900	0.01100	0
26/02/2010	AU$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.16700	0.20000	0
26/02/2010	AU$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.84400	0.92300	0
26/02/2010	AU$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.82800	1.91100	0
26/02/2010	AU$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.82700	2.91000	0
26/02/2010	AU$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.82700	3.91000	0
26/02/2010	AU$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.01100	0.01300	0
26/02/2010	AU$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.20000	0.23800	0
26/02/2010	AU$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.93800	1.01800	0
26/02/2010	AU$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.92700	2.01100	0
26/02/2010	AU$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.92700	3.01000	0
26/02/2010	AU$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.92700	4.01000	0
26/02/2010	AU$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.01200	0.01400	0
26/02/2010	AU$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.21900	0.26400	0
26/02/2010	AU$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.98600	1.06700	0
26/02/2010	AU$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.97700	2.06100	0
26/02/2010	AU$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.97700	3.06000	0
26/02/2010	AU$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.97700	4.06000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.38000	1.46300	0
26/02/2010	AU$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.37700	2.46000	0
26/02/2010	AU$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.37700	3.46000	0
26/02/2010	AU$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.37700	4.46000	0
26/02/2010	AU$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.01900	0.02300	0
26/02/2010	AU$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.50100	0.56900	0
26/02/2010	AU$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.42900	1.51300	0
26/02/2010	AU$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.42700	2.51000	0
26/02/2010	AU$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.42700	3.51000	0
26/02/2010	AU$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.42700	4.51000	0
26/02/2010	AU$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.35700	0.41800	0
26/02/2010	AU$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.01300	0.01500	0
26/02/2010	AU$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.26700	0.32100	0
26/02/2010	AU$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.08300	1.16600	0
26/02/2010	AU$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.07700	2.16100	0
26/02/2010	AU$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.07700	3.16000	0
26/02/2010	AU$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.07700	4.16000	0
26/02/2010	AU$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.01500	0.01700	0
26/02/2010	AU$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.32500	0.38400	0
26/02/2010	AU$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.18200	1.26500	0
26/02/2010	AU$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.17700	2.26100	0
26/02/2010	AU$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.17700	3.26000	0
26/02/2010	AU$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.17700	4.26000	0
26/02/2010	AU$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.01300	0.01500	0
26/02/2010	AU$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.24000	0.29100	0
26/02/2010	AU$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.03400	1.11600	0
26/02/2010	AU$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.02700	2.11100	0
26/02/2010	AU$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.02700	3.11000	0
26/02/2010	AU$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	4.02700	4.11000	0
26/02/2010	AU$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.01400	0.01600	0
26/02/2010	AU$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.29500	0.35100	0
26/02/2010	AU$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.13200	1.21500	0
26/02/2010	AU$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.12700	2.21100	0
26/02/2010	AU$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.12700	3.21000	0
26/02/2010	AU$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.12700	4.21000	0
26/02/2010	AU$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.01600	0.01900	0
26/02/2010	AU$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.39100	0.45300	0
26/02/2010	AU$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.28100	1.36400	0
26/02/2010	AU$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.27700	2.36000	0
26/02/2010	AU$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.27700	3.36000	0
26/02/2010	AU$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.27700	4.36000	0
26/02/2010	AU$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00800	0.01000	0
26/02/2010	AU$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.15300	0.18300	0
26/02/2010	AU$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.37700	0.32300	0
26/02/2010	AU$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.23200	2.15000	0
26/02/2010	AU$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.22400	4.14100	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.22400	6.14000	0
26/02/2010	AU$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.22400	8.14000	0
26/02/2010	AU$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00500	0.00400	0
26/02/2010	AU$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.11500	0.09300	0
26/02/2010	AU$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.74000	1.65900	0
26/02/2010	AU$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.72500	3.64100	0
26/02/2010	AU$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.72400	5.64000	0
26/02/2010	AU$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.72400	7.64000	0
26/02/2010	AU$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	AU$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.16900	0.14100	0
26/02/2010	AU$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.88800	1.80600	0
26/02/2010	AU$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.87500	3.79100	0
26/02/2010	AU$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.87400	5.79000	0
26/02/2010	AU$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.87400	7.79000	0
26/02/2010	AU$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00800	0.00600	0
26/02/2010	AU$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.21400	0.18100	0
26/02/2010	AU$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.98700	1.90500	0
26/02/2010	AU$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	3.97500	3.89100	0
26/02/2010	AU$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	5.97400	5.89000	0
26/02/2010	AU$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	7.97400	7.89000	0
26/02/2010	AU$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00600	0.00500	0
26/02/2010	AU$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.14900	0.12400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.83900	1.75700	0
26/02/2010	AU$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.82500	3.74100	0
26/02/2010	AU$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.82400	5.74000	0
26/02/2010	AU$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.82400	7.74000	0
26/02/2010	AU$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00700	0.00600	0
26/02/2010	AU$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.19100	0.16100	0
26/02/2010	AU$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.93700	1.85500	0
26/02/2010	AU$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.92500	3.84100	0
26/02/2010	AU$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.92400	5.84000	0
26/02/2010	AU$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.92400	7.84000	0
26/02/2010	AU$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.13100	0.10800	0
26/02/2010	AU$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
26/02/2010	AU$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.07500	0.05900	0
26/02/2010	AU$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.59300	1.51300	0
26/02/2010	AU$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.57500	3.49100	0
26/02/2010	AU$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.57400	5.49000	0
26/02/2010	AU$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.57400	7.49000	0
26/02/2010	AU$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	AU$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.27400	8.19000	0
26/02/2010	AU$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.01000	0.00700	0
26/02/2010	AU$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.24300	0.20400	0
26/02/2010	AU$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.03600	1.95400	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.02500	3.94100	0
26/02/2010	AU$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.02400	5.94000	0
26/02/2010	AU$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.02400	7.94000	0
26/02/2010	AU$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.01200	0.00800	0
26/02/2010	AU$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.27400	0.22800	0
26/02/2010	AU$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.08500	2.00300	0
26/02/2010	AU$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.07400	3.99100	0
26/02/2010	AU$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.07400	5.99000	0
26/02/2010	AU$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.07400	7.99000	0
26/02/2010	AU$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01800	0.01300	0
26/02/2010	AU$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.34100	0.29000	0
26/02/2010	AU$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.18300	2.10100	0
26/02/2010	AU$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.17400	4.09100	0
26/02/2010	AU$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.17400	6.09000	0
26/02/2010	AU$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.17400	8.09000	0
26/02/2010	AU$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.02200	0.01600	0
26/02/2010	AU$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
26/02/2010	AU$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.01500	0.01000	0
26/02/2010	AU$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.30700	0.25800	0
26/02/2010	AU$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.13400	2.05200	0
26/02/2010	AU$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.12400	4.04100	0
26/02/2010	AU$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.12400	6.04000	0
26/02/2010	AU$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.12400	8.04000	0
26/02/2010	AU$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	AU$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	AU$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.02700	0.01900	0
26/02/2010	AU$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.41400	0.35700	0
26/02/2010	AU$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.28200	2.20000	0
26/02/2010	AU$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.27400	4.19000	0
26/02/2010	AU$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.27400	6.19000	0
26/02/2010	AU$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
26/02/2010	AU$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.03300	0.02400	0
26/02/2010	AU$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.45200	0.39300	0
26/02/2010	AU$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.33100	2.24900	0
26/02/2010	AU$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.32400	4.24000	0
26/02/2010	AU$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.32400	6.24000	0
26/02/2010	AU$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.32400	8.24000	0
26/02/2010	AU$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.08700	0.06900	0
26/02/2010	AU$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.64200	1.56200	0
26/02/2010	AU$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.62500	3.54100	0
26/02/2010	AU$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.62400	5.54000	0
26/02/2010	AU$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.62400	7.54000	0
26/02/2010	AU$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
26/02/2010	AU$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00400	0.00300	0
26/02/2010	AU$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.10000	0.08100	0
26/02/2010	AU$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.69100	1.61000	0
26/02/2010	AU$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.67500	3.59100	0
26/02/2010	AU$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.67400	5.59000	0
26/02/2010	AU$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.67400	7.59000	0
26/02/2010	AU$ / R On 13 September 2010			Foreign Exchange Future	6.97360	7.05810	4,490
26/02/2010	AU$ / R On 13 September 2010	6.91	C	Foreign Exchange Future	0.35100	0.40100	0
26/02/2010	AU$ / R On 13 September 2010	6.91	P	Foreign Exchange Future	0.28400	0.25000	0

Date	Contract Details	Srike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Future Open Interest							**378,001.00**
Option Open Interest							**432,632.00**
Grand Total							**810,633.00**